



LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2011
OF THE CONDITION AND AFFAIRS OF THE

Nationwide Life and Annuity Insurance Company

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

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	<u>Kirt Alan Walker</u>	Sr VP & Treasurer	<u>David Patrick LaPaul</u>
VP - Corp Governance & Secretary	<u>Robert William Horner III</u>	VP - NF Actuary	<u>Steven Andrew Ginnan</u>

OTHER

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

DIRECTORS OR TRUSTEES

Timothy Gerard Frommeyer	<u>Peter Anthony Golato</u>	Stephen Scott Rasmussen
Mark Raymond Thresher	<u>Kirt Alan Walker</u>	

State of Ohio SS: _____
County of Franklin

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

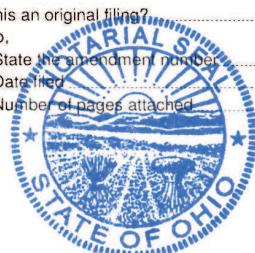
Kirt Alan Walker
President & COO

Robert William Horner, III
VP - Corp Governance & Secretary

David Patrick LaPaul
Sr VP & Treasurer

Subscribed and sworn to before me this
3rd day of August 2011

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



Diana Adams
Notary Public, State of Ohio
My Commission Expires 06-22-2016

STATEMENT AS OF JUNE 30, 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	3,285,897,469		3,285,897,469	3,217,651,960
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	494,941		494,941	816,377
3. Mortgage loans on real estate:				
3.1 First liens	541,301,704		541,301,704	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 (\$ 13,572,717), cash equivalents (\$) and short-term investments (\$ 71,211,069)	84,783,786		84,783,786	69,083,041
6. Contract loans (including \$ premium notes)	24,252,595	12,692	24,239,903	23,350,921
7. Derivatives	13,456		13,456	26,291
8. Other invested assets				
9. Receivables for securities	466,738	18,899	447,839	1,404,956
10. Securities lending reinvested collateral assets	9,592,352		9,592,352	98,681,446
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	3,946,803,041	31,591	3,946,771,450	3,960,139,290
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	44,836,543		44,836,543	43,711,199
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	4,311,628	2,192,530	2,119,098	1,402,068
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	11,178,203		11,178,203	9,123,041
15.3 Accrued retrospective premiums				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	2,047,708		2,047,708	1,612,878
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	8,340,188		8,340,188	12,431,784
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				40,682,344
18.2 Net deferred tax asset	106,859,792	102,293,623	4,566,169	13,299,782
19. Guaranty funds receivable or on deposit	140,132		140,132	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	1,916,217		1,916,217	71,512
24. Health care (\$) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	9,719,771	929,729	8,790,042	25,233,132
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	4,136,153,223	105,447,473	4,030,705,750	4,108,281,164
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,301,041,483		1,301,041,483	1,322,963,610
28. Total (Lines 26 and 27)	5,437,194,706	105,447,473	5,331,747,233	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	8,841,076	51,034	8,790,042	25,233,132
2502. Deferred Software Costs	878,695	878,695		
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	9,719,771	929,729	8,790,042	25,233,132

STATEMENT AS OF JUNE 30, 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 \$ 3,500,061,861 less \$ included in Line 6.3 (including \$ 2,375,185,713 Modco Reserve)	3,500,061,861	3,458,648,800
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	17,860,157	18,596,478
3. Liability for deposit-type contracts (including \$ Modco Reserve)	17,860,157	18,596,478
4. Contract claims:		
4.1 Life	7,827,512	10,650,208
4.2 Accident and health		
5. Policyholders' dividends \$ 7,000 and coupons \$ due and unpaid	7,000	11,586
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$ Modco)	1,054,000	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	951,807	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 \$ 1,383 assumed and \$ 11,764,787 ceded	11,766,170	15,605,589
9.4 Interest Maintenance Reserve	14,469,071	6,427,769
10. Commissions to agents due or accrued-life and annuity contracts \$ 1,536,350 , accident and health \$ and deposit-type contract funds \$	1,536,350	2,584,226
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued		
13. Transfers to Separate Accounts due or accrued (net) (including \$ (58,840,158) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(55,269,783)	(52,225,953)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	1,446,409	1,088,034
15.1 Current federal and foreign income taxes, including \$ 11,554,086 on realized capital gains (losses)	7,583,967	
15.2 Net deferred tax liability		
16. Unearned investment income	2,277	1,096
17. Amounts withheld or retained by company as agent or trustee	498,847	469,140
18. Amounts held for agents' account, including \$ 51,019 agents' credit balances	51,019	51,055
19. Remittances and items not allocated	14,435,278	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	18,522,788	13,841,584
24.02 Reinsurance in unauthorized companies		420,106
24.03 Funds held under reinsurance treaties with unauthorized reinsurers	218,224,448	195,863,133
24.04 Payable to parent, subsidiaries and affiliates	18,555,374	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	4,068,775	2,813,856
24.09 Payable for securities	100,486	301,529
24.10 Payable for securities lending	9,590,627	98,681,544
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	1,226,347	1,295,999
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	3,794,570,787	3,821,068,716
27. From Separate Accounts Statement	1,301,041,483	1,322,963,610
28. Total liabilities (Lines 26 and 27)	5,095,612,270	5,144,032,326
29. Common capital stock	2,640,000	2,640,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	434,624,500	434,624,500
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	(201,129,537)	(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)	233,494,963	284,572,448
38. Totals of Lines 29, 30 and 37	236,134,963	287,212,448
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	5,331,747,233	5,431,244,774
DETAILS OF WRITE-INS		
2501. Interest payable on unpaid policies and contract claims		8,461
2502. Reserve for Escheat Funds	968,847	1,037,538
2503. Reserve for Litigation	257,500	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)	1,226,347	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 JUNE 30, 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	163,206,067	245,389,136	(48,508,098)
2. Considerations for supplementary contracts with life contingencies	818,094	29,683	162,212
3. Net investment income	106,625,390	105,034,242	209,821,469
4. Amortization of Interest Maintenance Reserve (IMR)	(8,112)	1,094,726	1,187,618
5. Separate Accounts net gain from operations excluding unrealized gains or losses		33,272	33,272
6. Commissions and expense allowances on reinsurance ceded	13,800,836	20,575,753	127,316,823
7. Reserve adjustments on reinsurance ceded	(143,227,010)	(72,837,847)	(200,943,879)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	6,848,041	7,061,876	14,807,979
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	5,147,063	11,266,140	16,292,595
9. Totals (Lines 1 to 8.3)	153,210,369	317,646,980	120,169,991
10. Death benefits	5,242,079	31,494,315	50,093,244
11. Matured endowments (excluding guaranteed annual pure endowments)	13,600	9,298	9,298
12. Annuity benefits	108,389,037	111,451,565	217,678,439
13. Disability benefits and benefits under accident and health contracts	40,271	77,237	106,133
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	15,119,984	30,657,658	52,087,880
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	497,322	486,248	1,012,299
18. Payments on supplementary contracts with life contingencies	718,612	772,218	1,468,726
19. Increase in aggregate reserves for life and accident and health contracts	40,090,055	192,322,032	(151,926,774)
20. Totals (Lines 10 to 19)	170,110,960	367,270,570	170,529,245
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	42,296,615	70,724,227	116,143,859
22. Commissions and expense allowances on reinsurance assumed	9,842	9,791	19,657
23. General insurance expenses	47,767,547	43,128,516	97,642,430
24. Insurance taxes, licenses and fees, excluding federal income taxes	6,748,624	7,611,581	9,463,121
25. Increase in loading on deferred and uncollected premiums	897,742	5,320,483	6,467,912
26. Net transfers to or (from) Separate Accounts net of reinsurance	(84,437,508)	(107,557,806)	(203,323,744)
27. Aggregate write-ins for deductions			
28. Totals (Lines 20 to 27)	183,393,822	386,507,362	196,942,480
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(30,183,453)	(68,860,382)	(76,772,489)
30. Dividends to policyholders	504,166	529,448	1,078,504
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(30,687,619)	(69,389,830)	(77,850,993)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(5,731,825)	(35,129,814)	(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)	(24,955,794)	(34,260,016)	(32,321,234)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 7,228,522 (excluding taxes of \$ 4,325,564 transferred to the IMR)			
	(10,960,598)	(18,245,750)	(17,200,503)
35. Net income (Line 33 plus Line 34)	(35,916,392)	(52,505,766)	(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)	(35,916,392)	(52,505,766)	(49,521,737)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 372,973	(690,771)	8,937,785	(65,730,550)
39. Change in net unrealized foreign exchange capital gain (loss)	1,267,317	(3,264,422)	(389,251)
40. Change in net deferred income tax	11,455,120	(34,244)	(11,205,250)
41. Change in nonadmitted assets	(20,096,156)	21,201,065	26,693,440
42. Change in liability for reinsurance in unauthorized companies	420,106	(2,988,270)	(420,106)
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(4,681,202)	788,242	(2,935,958)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period	116,119	16,418	23,517
47. Other changes in surplus in Separate Accounts Statement		89,140	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	(2,951,626)		177,097,515
54. Net change in capital and surplus for the year (Lines 37 through 53)	(51,077,485)	(27,780,058)	73,700,761
55. Capital and surplus, as of statement date (Lines 36 + 54)	236,134,963	185,751,634	287,212,448
DETAILS OF WRITE-INS			
08.301. Miscellaneous Income	5,147,063	11,266,140	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)	5,147,063	11,266,140	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	(2,951,626)		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)	(2,951,626)		177,097,515

STATEMENT AS OF JUNE 30, 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	159,846,641	241,723,838	(48,402,409)
2. Net investment income	106,554,514	99,767,639	208,623,691
3. Miscellaneous income	24,082,058	39,535,230	159,162,381
4. Total (Lines 1 to 3)	290,483,213	381,026,706	319,383,663
5. Benefit and loss related payments	279,021,854	242,371,574	465,173,068
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(81,509,797)	(105,256,999)	(195,539,768)
7. Commissions, expenses paid and aggregate write-ins for deductions	91,272,649	123,281,417	235,541,126
8. Dividends paid to policyholders	523,752	534,081	1,080,803
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	11,554,086 (42,444,050)	(27,444,160)	(27,504,677)
10. Total (Lines 5 through 9)	246,864,408	233,485,911	478,750,552
11. Net cash from operations (Line 4 minus Line 10)	43,618,805	147,540,795	(159,366,889)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	273,098,433	358,806,788	678,030,483
12.2 Stocks	2,000,000		181,294
12.3 Mortgage loans	68,225,069	72,098,346	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	95,004,938	41,752,783	31,484,346
12.8 Total investment proceeds (Lines 12.1 to 12.7)	438,328,440	472,657,917	861,388,360
13. Cost of investments acquired (long-term only):			
13.1 Bonds	340,886,010	667,030,137	960,893,847
13.2 Stocks		96,562	178,842
13.3 Mortgage loans	58,826,631	8,737,357	51,067,514
13.4 Real estate			
13.5 Other invested assets			70,000,000
13.6 Miscellaneous applications	201,043	14,772,510	123,446,273
13.7 Total investments acquired (Lines 13.1 to 13.6)	399,913,684	690,636,566	1,205,586,476
14. Net increase (or decrease) in contract loans and premium notes	889,516	706,231	2,380,992
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	37,525,240	(218,684,880)	(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	(736,321)	(1,484,715)	(2,375,090)
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(64,706,979)	(45,643,629)	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)	(65,443,300)	(47,128,344)	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)	15,700,745	(118,272,429)	(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)	84,783,786	41,142,144	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	215,702,232	276,395,076	487,970,975
3. Ordinary individual annuities	33,225,325	103,201,761	140,515,830
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	863,439	2,376,799	3,446,866
7. A & H - group	491	51	102
8. A & H - credit (group and individual)			
9. A & H - other	533	630	1,244
10. Aggregate of all other lines of business			
11. Subtotal	249,792,020	381,974,317	631,935,017
12. Deposit-type contracts			
13. Total	249,792,020	381,974,317	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 JUNE 30, 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 June 30, 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	\$ -	\$ -	\$ -

OTTI recognized 2nd Quarter

d. Intent to sell	\$ -	\$ -	\$ -	\$ -
Inability or lack of intent to retain the investment in the security for a period of time sufficient to				
e. recover the amortized cost basis	-	-	-	-
f. Total 2nd Quarter	\$ -	\$ -	\$ -	\$ -

STATEMENT AS OF JUNE 30, 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 June 30, 2011						
CUSIP	Amortized Cost Before Current Period OTTI	Present value of projected cash flows	Recognized other-than-temporary impairment	Amortized cost after other-than-temporary impairment	Fair value at time of OTTI	Date of Financial Statement where reported
02149HAW0	\$ 8,745,168	\$ 8,379,966	\$ 365,203	\$ 8,379,966	\$ 6,987,843	Q2 '11
74041EAC9	89,817	20,515	69,302	20,515	(0)	Q2 '11
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			\$ 3,412,042			

(4) The following table represents 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 June 30, 2011		
a. The aggregate amount of unrealized losses:		
1. Less than 12 Months	\$ (481,654)	
2. 12 Months or Longer	\$ (35,852,454)	
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	\$ 28,282,463	
2. 12 Months or Longer	\$ 194,875,464	

(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 and 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, 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 not to be 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 JUNE 30, 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.

Fair values for the Company's derivative instruments are determined using valuation techniques, primarily pricing models, whose inputs are predominately observable in the market. These inputs include, but are not limited to, interest rate swap curves, credit spreads, interest rates, counterparty credit risk, equity volatility, and equity index levels. In some cases, the Company will utilize non-binding broker quotes as an additional valuation input.

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 JUNE 30, 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 June 30, 2011				
	Level 1	Level 2	Level 3	Total	
Assets at fair value					
Bonds:					
Industrial & miscellaneous	\$ -	\$ 5,206,446	\$ 185,383	\$ 5,391,829	
Total bonds	\$ -	\$ 5,206,446	\$ 185,383	\$ 5,391,829	
Assets at fair value:					
Common stocks	\$ 441,565	\$ -	\$ 53,377	\$ 494,942	
Derivative assets	-	13,456	-	13,456	
Separate account assets	-	1,301,041,483	-	1,301,041,483	
Total assets at fair value	\$ 441,565	\$ 1,306,261,385	\$ 238,760	\$ 1,306,941,710	
Liabilities at fair value					
Derivative liabilities	\$ -	\$ -	\$ -	\$ -	
Total liabilities at fair value	\$ -	\$ -	\$ -	\$ -	

The following table represents assets and liabilities for which the Company used significant unobservable inputs (Level 3) to determine fair value measurement for the six months ended June 30, 2011:

	Balance as of December 31, 2010	Net Investment Gain/Loss		Activity during the period			Balance as of June 30, 2011
		In Earnings	Unrealized in Surplus	Purchases, issuances, sales and settlements	Transfers into Level 3	Transfers Out of Level 3	
Assets at fair value							
Bonds:							
Industrial & miscellaneous	\$ 289,153	\$ -	\$ (113,215)	\$ 20,337	\$ -	\$ (10,892)	\$ 185,383
Total bonds	\$ 289,153	\$ -	\$ (113,215)	\$ 20,337	\$ -	\$ (10,892)	\$ 185,383
Assets at fair value:							
Common stocks	\$ 36,126	\$ 17,251	\$ -	\$ -	\$ -	\$ -	\$ 53,377
Total assets at fair value	\$ 325,279	\$ 17,251	\$ (113,215)	\$ 20,337	\$ -	\$ (10,892)	\$ 238,760
Liabilities at fair value							
Derivative liabilities	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Total liabilities at fair value	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

STATEMENT AS OF JUNE 30, 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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 June 30, 2011:

	Balance as of March 31, 2011	Net Investment Gain/Loss		Activity during the period			Transfers into Level 3	Transfers Out of Level 3	Balance as of June 30, 2011
		In Earnings	Unrealized in Surplus	Purchases, issuances, sales and settlements	Transfers into Level 3	Transfers into Level 3			
Assets at fair value									
Bonds:									
Industrial & miscellaneous	\$ 271,897	\$ -	\$ (90,945)	\$ 6,953	-	\$ (2,522)	\$ 185,383		
Total bonds	\$ 271,897	\$ -	\$ (90,945)	\$ 6,953	-	\$ (2,522)	\$ 185,383		
Assets at fair value:									
Common stocks	\$ 51,454	\$ -	\$ 1,923	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 53,377
Derivative assets	-	-	-	-	-	-	-	-	-
Separate account assets	-	-	-	-	-	-	-	-	-
Total assets at fair value	<u>\$ 323,351</u>	<u>\$ -</u>	<u>\$ (89,022)</u>	<u>\$ 6,953</u>	<u>\$ -</u>	<u>\$ (2,522)</u>	<u>\$ 238,760</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>	<u>\$ -</u>	<u>\$ -</u>

Transfers: Level 3

Assets and liabilities are included in this roll forward table because their fair value categorizations are deemed to be Level 3 at June 30, 2011, March 31, 2011 and/or December 31, 2010 and (1) they are items consistently reported at fair value (e.g., common stocks, certain derivatives, certain separate account assets), or (2) they are items that are reported at fair value due to the application of “lower of amortized cost or fair value” rules applicable to securities with lower NAIC ratings designations. Transfers out of Level 3 were due to pricing increases on bonds previously carried at fair value now carried at amortized cost under the application of “lower of amortized cost or fair value” rules.

- (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.
- (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.

STATEMENT AS OF JUNE 30, 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

(34) Separate Accounts

No significant changes from prior year end.

(35) Loss/Claim Adjustment Expenses

Not Applicable.

STATEMENT AS OF JUNE 30, 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No []

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

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

2.2 If yes, date of change: _____

3. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No []
 If yes, complete the Schedule Y - Part 1 - organizational chart.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No []

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [] N/A []
 If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2006

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2006

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 02/26/2008

6.4 By what department or departments?
 Ohio

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A []

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

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

7.2 If yes, give full information:

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

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

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

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

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

STATEMENT AS OF JUNE 30, 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 [X] 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 [X]

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

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]

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

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No []

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

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]

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

	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	\$ 14,305,156
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 9,630,363	\$ 14,305,156

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No []

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No []

If no, attach a description with this statement.

STATEMENT AS OF JUNE 30, 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 JUNE 30, 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	\$
		536,698,371
1.2	Long-Term Mortgages In Good Standing with Restructured Terms	
1.21	Total Mortgages in Good Standing with Restructured Terms.....	\$
		4,603,333
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)	\$
		541,301,704
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 [<input type="checkbox"/>] No [<input checked="" type="checkbox"/>]
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 [<input type="checkbox"/>] No [<input checked="" type="checkbox"/>]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	\$

STATEMENT AS OF JUNE 30, 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

NONE

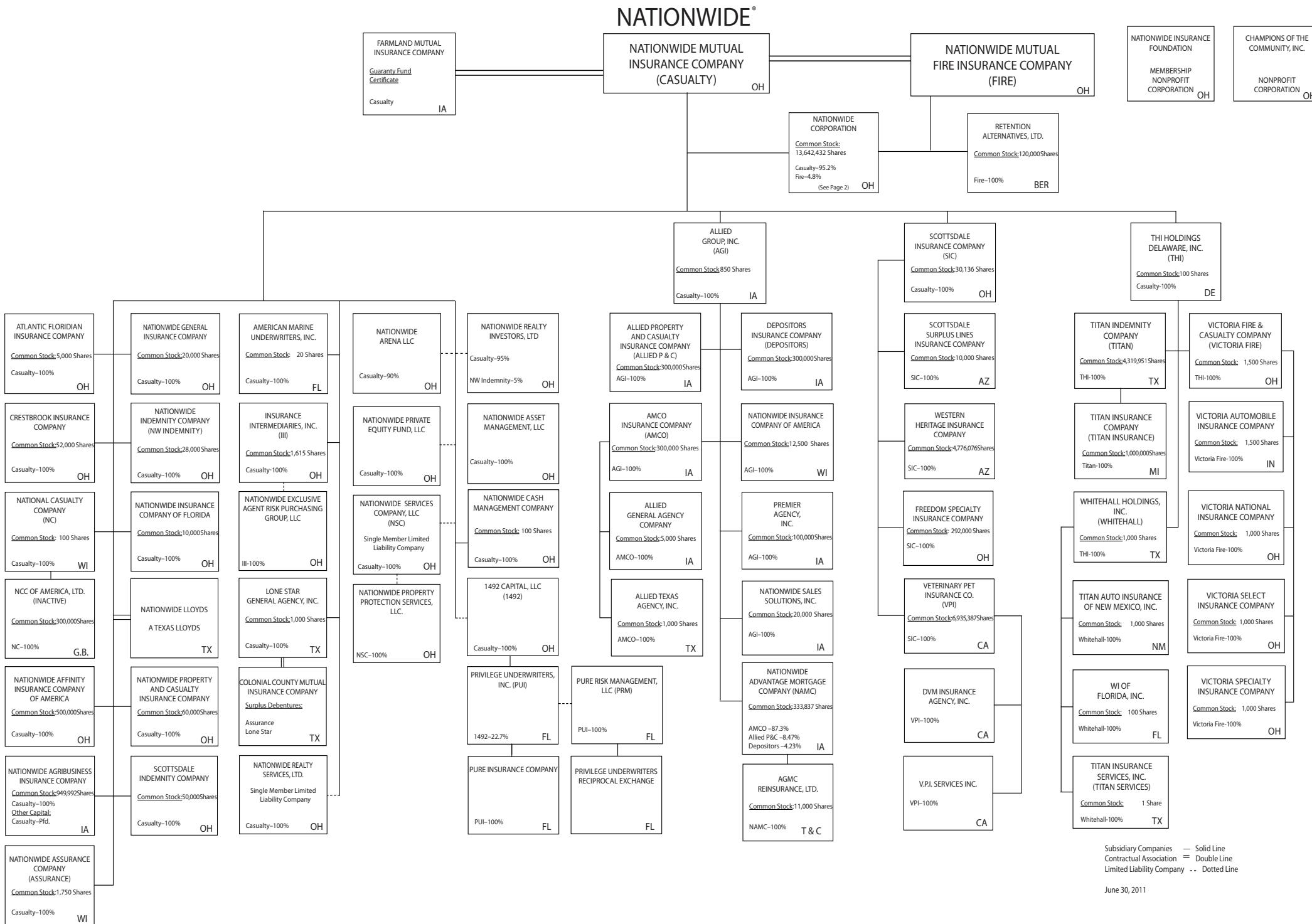
STATEMENT AS OF JUNE 30, 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

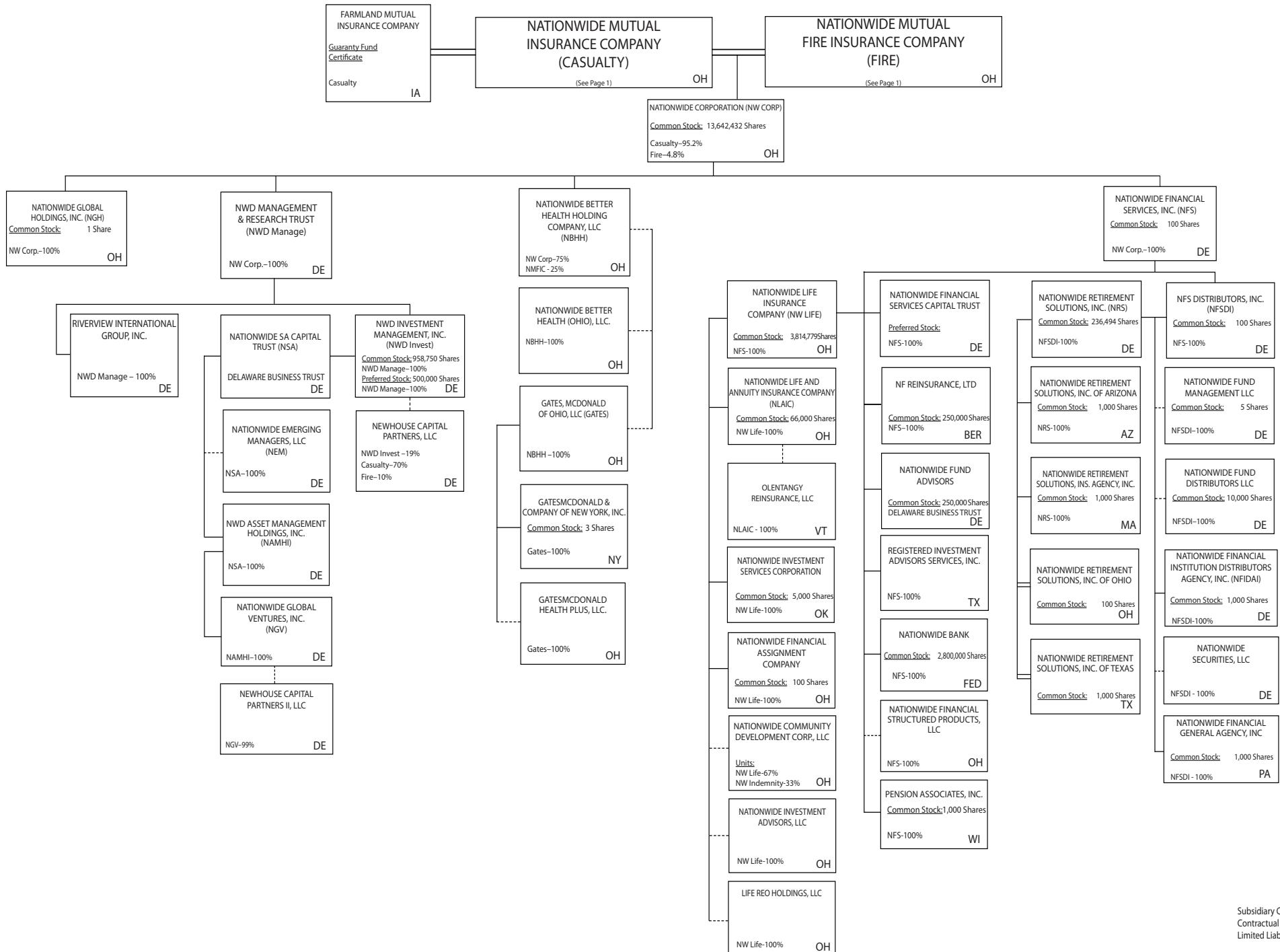
States, Etc.	1	Direct Business Only					
		2	3	4	5	6	7
Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts	
1. Alabama	AL	2,069,161			193,909	2,263,070	
2. Alaska	AK	67,664				67,664	
3. Arizona	AZ	7,038,963	381,727		820,974	8,241,664	
4. Arkansas	AR	2,050,229				2,050,229	
5. California	CA	25,189,955	47,488		930,464	26,167,907	
6. Colorado	CO	4,838,708			285,686	5,124,394	
7. Connecticut	CT	2,603,423			47,877	2,651,300	
8. Delaware	DE	2,617,261			64,010	2,681,271	
9. District of Columbia	DC	194,528			1,600	196,128	
10. Florida	FL	12,431,157		368	513,664	12,945,189	
11. Georgia	GA	3,931,560			91,866	4,023,426	
12. Hawaii	HI	2,568,736			4,389,229	6,957,965	
13. Idaho	ID	700,104				700,104	
14. Illinois	IL	7,778,315	9,778		2,745,721	10,533,814	
15. Indiana	IN	1,564,703	99,767		491,924	2,156,394	
16. Iowa	IA	864,341			225,311	1,089,652	
17. Kansas	KS	973,648			25,118	998,766	
18. Kentucky	KY	3,582,787			237,939	3,820,726	
19. Louisiana	LA	2,335,877			1,002,853	3,338,730	
20. Maine	ME	283,812				283,812	
21. Maryland	MD	6,565,276		26	620,292	7,185,594	
22. Massachusetts	MA	3,994,087	136,668		201,350	4,332,105	
23. Michigan	MI	9,358,342	6,646		940,195	10,305,183	
24. Minnesota	MN	3,066,172			657,326	3,723,498	
25. Mississippi	MS	1,392,734			38,279	1,431,013	
26. Missouri	MO	2,976,474			528,586	3,505,060	
27. Montana	MT	169,546			21,473	191,019	
28. Nebraska	NE	795,684			41,574	837,258	
29. Nevada	NV	1,665,972			104,000	1,769,972	
30. New Hampshire	NH	376,595				376,595	
31. New Jersey	NJ	8,143,996			830,417	8,974,413	
32. New Mexico	NM	240,375			113,750	354,125	
33. New York	NY	N. 279,509			(210)	279,299	
34. North Carolina	NC	12,448,610			2,503,744	14,952,354	
35. North Dakota	ND	184,515			25,600	210,115	
36. Ohio	OH	16,645,356	49,979		2,126,182	18,821,517	
37. Oklahoma	OK	1,439,897	289,673		307,290	2,036,860	
38. Oregon	OR	1,987,979			1,632,582	3,620,561	
39. Pennsylvania	PA	17,272,997		165	2,444,421	19,717,583	
40. Rhode Island	RI	738,274			2,200	740,474	
41. South Carolina	SC	3,746,649			774,275	4,520,924	
42. South Dakota	SD	732,299				732,299	
43. Tennessee	TN	3,295,028		440	1,880,158	5,175,626	
44. Texas	TX	14,667,007	75,517		928,308	15,670,832	
45. Utah	UT	2,172,071			605,179	2,777,250	
46. Vermont	VT	266,484				266,484	
47. Virginia	VA	7,793,408	100,750	25	454,172	8,348,355	
48. Washington	WA	3,676,676			1,985,856	5,662,532	
49. West Virginia	WV	2,082,306			86,037	2,168,343	
50. Wisconsin	WI	1,082,399			968,244	2,050,643	
51. Wyoming	WY	216,628			750	217,378	
52. American Samoa	AS	N. 8,404				8,404	
53. Guam	GU	N. 233				233	
54. Puerto Rico	PR	N. 439				439	
55. U.S. Virgin Islands	VI	N. 44,925				44,925	
56. Northern Mariana Islands	MP	N. 197				197	
57. Canada	CN	N. 8,598				8,598	
58. Aggregate Other Aliens	OT	XXX. 164,518			596	165,114	
59. Subtotal		(a) 50 213,385,591	1,197,993	1,024	32,890,771	247,475,379	
90. Reporting entity contributions for employee benefits plans		XXX.					
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX.	384,311			384,311	
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.	78,974			78,974	
94. Aggregate or other amounts not allocable by State		XXX.					
95. Totals (Direct Business)		XXX. 213,848,876	1,197,993	1,024	32,890,771	247,938,664	
96. Plus Reinsurance Assumed		XXX. 12,587				12,587	
97. Totals (All Business)		XXX. 213,861,463	1,197,993	1,024	32,890,771	247,951,251	
98. Less Reinsurance Ceded		XXX. 58,471,665	7,689		29,934,612	88,413,966	
99. Totals (All Business) less Reinsurance Ceded		XXX. 155,389,798	1,190,304	1,024	2,956,159	159,537,285	
DETAILS OF WRITE-INS							
5801. Foreign - Other		XXX. 164,518			596	165,114	
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. 164,518			596	165,114	
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

June 30, 2011

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 JUNE 30, 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.

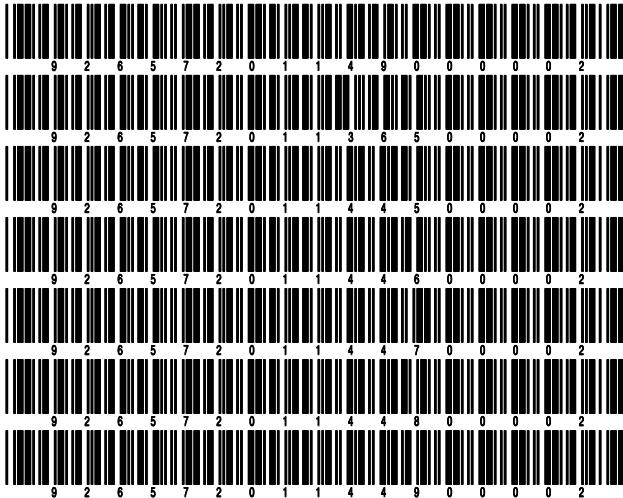
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required 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 JUNE 30, 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
OVERFLOW PAGE FOR WRITE-INS

STATEMENT AS OF JUNE 30, 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	58,798,666	51,005,672
2.2 Additional investment made after acquisition	27,965	61,842
3. Capitalized deferred interest and other		
4. Accrual of discount		(985)
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	4,335,064	(1,720,456)
7. Deduct amounts received on disposals	68,225,069	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	3,838,660	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)	545,051,827	553,953,861
12. Total valuation allowance	(3,750,123)	(4,829,563)
13. Subtotal (Line 11 plus Line 12)	541,301,704	549,124,298
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	541,301,704	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	340,886,010	961,072,689
3. Accrual of discount	6,389,254	11,391,365
4. Unrealized valuation increase (decrease)	(116,803)	6,745,389
5. Total gain (loss) on disposals	2,895,447	9,883,429
6. Deduct consideration for bonds and stocks disposed of	275,098,433	678,211,777
7. Deduct amortization of premium	7,442,541	15,326,227
8. Total foreign exchange change in book/adjusted carrying value	1,267,317	(2,566,472)
9. Deduct current year's other than temporary impairment recognized	856,177	12,216,263
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9)	3,286,392,404	3,218,468,330
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	3,286,392,404	3,218,468,330

STATEMENT AS OF JUNE 30, 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)	1,770,558,230	76,221,067	49,656,898	4,953,851	1,770,558,230	1,802,076,250		1,741,515,478
2. Class 2 (a)	1,332,469,354	36,344,712	65,705,416	(3,399,604)	1,332,469,354	1,299,709,046		1,287,563,837
3. Class 3 (a)	121,191,342	26,654	2,037,579	(1,081,831)	121,191,342	118,098,586		109,838,255
4. Class 4 (a)	37,427,199	3,554,577	5,111,072	1,362,178	37,427,199	37,232,882		52,066,073
5. Class 5 (a)	29,612,695	777,679	3,240,719	(1,505,153)	29,612,695	25,644,502		22,452,237
6. Class 6 (a)	3,211,086	20,998	58,555	(37,329)	3,211,086	3,136,200		4,216,078
7. Total Bonds	3,294,469,906	116,945,687	125,810,239	292,112	3,294,469,906	3,285,897,466		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	3,294,469,906	116,945,687	125,810,239	292,112	3,294,469,906	3,285,897,466		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

STATEMENT AS OF JUNE 30, 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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	71,211,069	XXX	71,211,069	935	

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	879,963,626	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	854,593,081	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)	71,211,069	45,840,524
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	71,211,069	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)	(12,835)
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	(1,267,600)
9. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	(4,026,418)
10. Deduct nonadmitted assets	
11. Statement value at end of current period (Line 9 minus Line 10)	(4,026,418)

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 JUNE 30, 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	3,031,528	03/16/2005	09/20/2011	Credit Default Swap; Protection Sold		45,565	02582J-DE-7	American Express Cr Acct M TrSer 2005-2 CI AFlt % Due 10/16/2017 Mo-15	1	3,000,000	2,985,963
99999999 - Totals			3,000,000	3,031,528	XXX	XXX	XXX			45,565	XXX	XXX	XXX	3,000,000	2,985,963

STATEMENT AS OF JUNE 30, 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					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					1	3,000,000

STATEMENT AS OF JUNE 30, 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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	(4,026,417)
2. Part B, Section 1, Column 14	
3. Total (Line 1 plus Line 2)	(4,026,417)
4. Part D, Column 5	13,456
5. Part D, Column 6	(4,039,873)
6. Total (Line 3 minus Line 4 minus Line 5)	

Fair Value Check

7. Part A, Section 1, Column 16	(3,618,062)
8. Part B, Section 1, Column 13	
9. Total (Line 7 plus Line 8)	(3,618,062)
10. Part D, Column 8	444,166
11. Part D, Column 9	(4,062,228)
12. Total (Line 9 minus Line 10 minus Line 11)	

Potential Exposure Check

13. Part A, Section 1, Column 21	3,098,938
14. Part B, Section 1, Column 19	
15. Part D, Column 11	3,098,938
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 JUNE 30, 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	3 State						
00-1101346	AUSTIN	TX			2.190		17,870	6,101.80
00-1101742	PHILADELPHIA	PA		05/26/2011	4.110	9,000,000		11,970,000
00-1101744	KIRKLAND	WA		06/02/2011	5.000	4,200,000		7,030,000
00-1101745	AUSTIN	TX		06/08/2011	2.690	13,000,000		16,961,745
00-1101749	ENGLEWOOD	CO		05/10/2011	5.400	12,000,000		17,220,000
0599999. Mortgages in good standing - Commercial mortgages-all other						38,200,000	17,870	59,283.55
0899999. Total Mortgages in good standing						38,200,000	17,870	59,283.55
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						38,200,000	17,870	59,283.55

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	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	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9+10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal		
00-1000620	STUART	FL		07/06/2001	05/02/2011	3,258,788					3,231,019		-3,231,019				
00-1000754	N. KINGSTOWN	RI		10/31/2001	06/28/2011	2,930,813					2,905,653		-2,905,653				
00-1100839	JEFFERSON COUNTY	CO		07/01/2005	05/13/2011	2,357,792					2,357,792		-2,357,792				
00-1100903	ROSEMONT	IL		08/26/2005	06/29/2011	7,910,972					7,846,189		-11,395,770		3,549,581	3,549,581	
00-1101346	AUSTIN	TX		10/10/2006	06/08/2011	4,972,035					5,000,000		-5,000,000				
00-9000092	MENLO PARK	CA		06/01/2001	06/01/2011	1,003,079					994,712		-994,712				
0199999. Mortgages closed by repayment							22,433,480							22,335,364	25,884,945	3,549,581	3,549,581
00-1000432	GREENSBORO	NC		03/05/2001										160,941		160,941	
00-1000517	JACKSONVILLE	FL		12/23/2002		1,040,379								14,013		14,013	
00-1000563	DALLAS	TX		02/10/2002		1,548,125								111,756		111,756	
00-1000578	TINTON FALLS	NJ		12/27/2001		2,611,916								11,589		11,589	
00-1000598	DENVER	CO		11/29/2001		2,050,034								17,470		17,470	
00-1000617	LEWIS CENTER	OH		12/27/2001		3,272,428								28,177		28,177	
00-1000631	LOUISVILLE	KY		06/25/2001		1,538,252								28,044		28,044	
00-1000634	SALT LAKE CITY	UT		08/03/2001		1,656,676								13,528		13,528	
00-1000651	HUDSON	FL		12/13/2001		1,432,533								21,974		21,974	
00-1000654	STUART	FL		10/18/2001		6,137,076								33,007		33,007	
00-1000692	CAPE CORAL	FL		02/07/2002		2,602,426								15,816		15,816	
00-1000745	FT. WORTH	TX		10/17/2001		3,511,994								12,520		12,520	
00-1000746	HUBER HEIGHTS	OH		11/16/2001		897,459								30,414		30,414	
00-1000799	TEMPE	AZ		02/01/2002		1,638,787								14,054		14,054	
00-1000803	LEXINGTON	KY		01/22/2002		1,220,142								41,272		41,272	
00-1000815	OXFORD	OH		12/20/2001		2,735,005								14,234		14,234	
00-1000859	DYER	IN		05/28/2002		1,661,050								13,625		13,625	

STATEMENT AS OF JUNE 30, 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 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					
00-1000881	INDIANAPOLIS	IN		03/22/2002		832,624								153,890	153,890		
00-1000882	ROSEVILLE	MN		04/18/2002		2,249,193								32,566	32,566		
00-1000925	JACKSONVILLE	FL		12/23/2002		1,253,410								10,221	10,221		
00-1000927	SAN DIEGO	CA		05/08/2002		961,624								29,375	29,375		
00-1000937	SAN DIEGO	CA		04/18/2002		1,385,082								14,252	14,252		
00-1000954	ORLANDO	FL		06/03/2002		1,691,934								12,848	12,848		
00-1000969	NORTH BERGEN	NJ		05/31/2002		2,519,100								19,729	19,729		
00-1001000	AURORA	CO		03/03/2004		3,375,188								13,299	13,299		
00-1001000	DENVER	CO		08/08/2002		1,441,855								11,571	11,571		
00-1001043	REDDING	CA		01/27/2003		3,318,783								37,409	37,409		
00-1001049	WAYNE	PA		10/24/2002		585,746								17,044	17,044		
00-1001053	RICHARDSON	TX		11/15/2002		1,164,144								9,630	9,630		
00-1001075	MIAMI	FL		12/10/2002		1,719,574								94,257	94,257		
00-1001106	PLYMOUTH	MI		11/13/2002		2,894,716								24,561	24,561		
00-1001123	HILLSBOROUGH	NC		10/09/2003		1,271,561								5,871	5,871		
00-1001147	AMERICAN FORK	UT		11/27/2002		1,038,800								58,768	58,768		
00-1001229	HOUSTON	TX		11/20/2002		930,909								37,381	37,381		
00-1001237	DALLAS	TX		11/20/2002		5,293,305								83,279	83,279		
00-1001260	FINLAY TOWNSHIP	PA		03/05/2003		1,101,281								29,843	29,843		
00-1001267	TROY	OH		03/07/2003		1,406,032								19,181	19,181		
00-1001292	AUBURN	WA		04/02/2003		686,712								70,681	70,681		
00-1001293	ODESSA	TX		04/23/2003		3,127,832								17,530	17,530		
00-1001302	MENLO	CA		03/31/2003		1,288,308								7,213	7,213		
00-1001305	AUBURN HILLS	MI		07/15/2003		1,153,860								10,519	10,519		
00-1001314	SALT LAKE CITY	UT		11/04/2003		854,514								6,568	6,568		
00-1001315	HEBON	KY		04/16/2003		3,451,122								19,770	19,770		
00-1001319	RANCHO CUCAMONGA	CA		05/15/2003		823,848								7,267	7,267		
00-1001320	RIVERSIDE	CA		05/22/2003		4,366,330								26,019	26,019		
00-1001328	MILFORD	OH		08/29/2003		2,496,768								21,398	21,398		
00-1001331	WALKER	MI		05/07/2003		1,191,081								33,151	33,151		
00-1001334	CHARLESTON	SC		06/06/2003		825,633								7,250	7,250		
00-1002012	CEDAR GROVE	NJ		03/04/2003		1,734,240								18,052	18,052		
00-1100008	KANSAS CITY	MO		05/12/2003		747,549								10,531	10,531		
00-1100010	KENTWOOD	MI		06/23/2003		1,624,721								18,607	18,607		
00-1100016	CONYERS	GA		06/04/2003		813,663								22,322	22,322		
00-1100018	CUMBERLAND	MD		09/29/2003		3,284,409								13,072	13,072		
00-1100032	BLOOMINGTON	IN		08/07/2003		1,650,948								14,577	14,577		
00-1100064	SAN MATEO	CA		08/06/2003		831,305								7,160	7,160		
00-1100094	JACKSONVILLE	FL		10/10/2003		1,499,561								21,188	21,188		
00-1100109	MILFORD	OH		09/23/2003		614,895								16,338	16,338		
00-1100130	PAWTUCKET/E PROV	RI		04/01/2004		4,980,027								62,407	62,407		
00-1100132	BRIGHTON	MI		10/09/2003		1,700,343								13,407	13,407		
00-1100141	GRAND RAPIDS	MI		10/30/2003		2,425,372								60,125	60,125		
00-1100155	CLAY	NY		06/07/2004		858,600								6,657	6,657		
00-1100202	LYSANDER	NY		12/10/2003		1,278,046								32,035	32,035		
00-1100225	EDgewater	NJ		12/17/2003		6,819,845								25,324	25,324		
00-1100232	RIALTO	CA		11/21/2003		1,688,964								13,756	13,756		
00-1100236	HARTFORD	CT		12/23/2003		3,861,657								50,820	50,820		
00-1100252	PHILADELPHIA	PA		09/29/2004		6,289,287								34,273	34,273		
00-1100256	WEST SACRAMENTO	CA		01/12/2004		2,616,580								17,386	17,386		
00-1100265	ALTAMONTE SPRINGS	FL		12/18/2003		1,560,776								19,920	19,920		
00-1100317	BUFFALO	NY		03/09/2004		1,570,877								19,869	19,869		
00-1100347	VISALIA	CA		07/14/2004		1,333,200								20,801	20,801		
00-1100366	PORT ROYAL	SC		07/08/2004		1,665,355								13,451	13,451		
00-1100375	ALGONQUIN	IL		09/15/2004		1,354,214								30,984	30,984		
00-1100394	FT. WAYNE	IN		05/14/2004		1,610,007								18,037	18,037		
00-1100406	EDISON	NJ		05/18/2004		3,123,429								40,569	40,569		
00-1100409	PLEASANT PRAIRIE	WI		07/27/2004		2,827,227								34,707	34,707		
00-1100415	ARVADA	CO		06/15/2004		2,067,828								15,833	15,833		
00-1100421	PORT ORANGE	FL		09/16/2004		738,918								12,697	12,697		
00-1100430	SANDY	OR		06/15/2004		1,922,201								9,641	9,641		

STATEMENT AS OF JUNE 30, 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 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					
00-1100458	LINCOLNTON	NC		07/20/2004		1,237,047								12,959	12,959		
00-1100464	GAINESVILLE	FL		05/26/2004		4,618,769								35,476	35,476		
00-1100497	KENT	WA		08/23/2004		1,385,547								30,418	30,418		
00-1100498	TROY	MI		09/28/2004		1,738,551								12,976	12,976		
00-1100501	SAN DIEGO	CA		07/22/2004		2,711,400								13,859	13,859		
00-1100515	TRVERSE CITY	MI		05/09/2005		1,750,001								13,183	13,183		
00-1100565	MEMPHIS	TN		11/24/2004		1,855,029								10,551	10,551		
00-1100583	BOSTON	MA		09/27/2004		2,619,020								12,524	12,524		
00-1100597	MENTOR	OH		11/18/2004		1,208,322								14,583	14,583		
00-1100600	FARMERS BRANCH	TX		12/16/2004		865,271								5,960	5,960		
00-1100606	REDONDO BEACH	CA		12/22/2004		5,543,787								33,423	33,423		
00-1100638	FARMINGTON HILLS	MI		11/03/2004		2,570,213								20,852	20,852		
00-1100669	BATTLE CREEK	MI		11/29/2004		1,719,829								38,425	38,425		
00-1100682	MENLO PARK	CA		07/10/2006		6,492,038								65,959	65,959		
00-1100712	COMPTON	CA		12/30/2004		2,599,406								20,107	20,107		
00-1100719	FARMERS BRANCH	TX		12/16/2004		172,091								1,185	1,185		
00-1100729	PHOENIX	AZ		03/30/2005		887,722								5,919	5,919		
00-1100732	KENNEWICK	WA		09/19/2005		2,366,905								10,264	10,264		
00-1100740	TAMPA	FL		02/25/2005		1,144,613								13,303	13,303		
00-1100753	OMAHA	NE		02/17/2005		393,342								9,696	9,696		
00-1100762	BEAVERTON	OR		06/21/2005		6,401,652								32,387	32,387		
00-1100778	CLEAR LAKE	TX		03/16/2005		4,323,426								18,092	18,092		
00-1100824	OMAHA	NE		05/12/2005		946,769								4,315	4,315		
00-1100828	VARIOUS CITIES	TN		07/08/2005		4,187,634								46,488	46,488		
00-1100829	COLUMBUS	OH		09/30/2005		4,606,695								22,292	22,292		
00-1100832	FREDERICK	MD		11/01/2005		3,816,790								16,412	16,412		
00-1100844	ORLAND PARK	IL		07/22/2005		824,170								9,604	9,604		
00-1100861	BRADENTON	FL		12/28/2005		1,055,736								7,811	7,811		
00-1100865	ANN ARBOR	MI		07/20/2005		2,202,819								16,293	16,293		
00-1100889	REDWOOD CITY	CA		06/21/2005		5,026,069								16,870	16,870		
00-1100905	AUSTIN	TX		07/07/2005		1,492,785								5,560	5,560		
00-1100912	CANONSBURG	PA		08/05/2005		2,349,895								27,147	27,147		
00-1100915	NASHVILLE	TN		06/07/2006		1,866,605								8,656	8,656		
00-1100950	COLUMBUS	OH		02/15/2006		5,023,668								59,160	59,160		
00-1100970	DENVER	CO		09/26/2005		1,968,017								7,218	7,218		
00-1100979	LAS VEGAS	NV		11/07/2005		5,838,799								27,088	27,088		
00-1100997	CHEEKWAGA	NY		11/17/2005		1,262,443								13,674	13,674		
00-1101001	PHOENIX	AZ		10/04/2005		1,848,448								10,332	10,332		
00-1101019	DALLAS	TX		01/19/2006		6,750,741								36,504	36,504		
00-1101027	KING OF PRUSSIA	PA		11/18/2005		8,734,257								35,630	35,630		
00-1101071	ROSEVILLE	CA		12/22/2005		6,938,124								48,607	48,607		
00-1101072	SEATTLE	WA		12/20/2005		3,416,942								35,161	35,161		
00-1101076	HOLLY SPRINGS	NC		12/20/2005		5,671,225								23,946	23,946		
00-1101090	DALLAS	TX		01/19/2006		2,875,908								16,834	16,834		
00-1101097	CHATSWORTH	CA		12/27/2005		2,875,234								11,809	11,809		
00-1101147	SOUTH HAVEN	MI		04/20/2006		1,938,030								35,327	35,327		
00-1101174	JACKSONVILLE	FL		06/15/2006		1,735,535								17,379	17,379		
00-1101253	WILMINGTON	CA		09/06/2006		1,480,621								8,410	8,410		
00-1101255	CARLSBAD	CA		12/19/2006		4,990,460								35,010	35,010		
00-1101259	VARIOUS	TX		11/09/2006		3,379,756								17,199	17,199		
00-1101260	VARIOUS	TX		11/09/2006		3,383,575								17,199	17,199		
00-1101282	CHICAGO	IL		01/25/2007		1,863,338								8,684	8,684		
00-1101287	PALATINE	IL		08/25/2006		4,854,415								17,662	17,662		
00-1101301	SAN BERNARDINO	CA		09/29/2006		327,953								26,719	26,719		
00-1101435	DOYLESTOWN	PA		04/09/2007		2,909,082								26,953	26,953		
00-1101525	AUSTIN	TX		07/18/2007		2,698,733								14,996	14,996		
00-1101660	BUFFALO GROVE	IL		06/08/2009		2,440,718								11,219	11,219		
00-1101698	SAN ANTONIO	TX		08/13/2010		9,719,315								31,578	31,578		
00-1101702	CLINTON	UT		10/08/2010		3,989,121								33,393	33,393		
00-1101704	ST. PETERSBURG	FL		08/05/2010		551,606								17,971	17,971		
00-1101713	SAN DIEGO	CA		10/05/2010		8,966,679								102,118	102,118		

STATEMENT AS OF JUNE 30, 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 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					
00-1101714	CHEEKTONIAGA	NY		12/21/2010		2,200,000							13,281	13,281			
00-1101715	LYNDHURST	NJ		12/01/2010		8,800,000							30,089	30,089			
00-1101727	WEST BABYLON	NY		02/15/2011									6,058	6,058			
00-1101744	KIRKLAND	WA		06/02/2011									7,053	7,053			
00-9000086	SAN DIEGO	CA		06/01/2001		147,137							5,614	5,614			
00-9000107	SANTA ANA	CA		08/01/2001		238,699							8,587	8,587			
00-9000126	CUMMING	GA		03/01/2002		216,981							7,007	7,007			
00-9000127	MARIETTA	GA		03/01/2002		96,190							13,502	13,502			
00-9000128	MOUNTAIN VIEW	CA		04/01/2002		184,861							1,452	1,452			
03-0309790	NORWOOD	MA		02/13/1997		1,279,996							35,660	35,660			
03-4000843	BELLEVUE	WA		11/12/1997		211,300							25,102	25,102			
03-4000912	ST PETERSBURG	FL		01/30/1998		951,502							30,999	30,999			
03-4001046	RANCH BERNARDO	CA		08/17/1998		382,427							32,219	32,219			
03-4002170	SALT LAKE CITY	UT		12/28/1999		2,085,710							25,575	25,575			
00-1001025	NAPLES	FL		03/31/2003		637,141							5,177	5,177			
00-1001230	HOUSTON	TX		11/20/2002		365,310							22,306	22,306			
00-1100515	TRVERSE CITY	MI		05/09/2005		875,000							6,591	6,591			
00-1100606	REDONDO BEACH	CA		12/22/2004		1,847,929							11,141	11,141			
00-1101162	JACKSONVILLE	FL		04/20/2006		1,788,731							16,679	16,679			
00-1101175	FERNANDINA BEACH	FL		04/28/2006		2,256,450							20,850	20,850			
00-1101217	COLORADO SPRINGS	CO		05/31/2006		7,860,040							25,043	25,043			
00-6000007	CITY OF INDUSTRY	CA		01/31/2002		402,661							37,904	37,904			
00-6000190	NEWTON SQUARE	PA		01/31/2002		201,341							15,024	15,024			
00-6000192	WEST CHESTER	PA		01/31/2002		149,127							11,129	11,129			
00-6000231	BEDFORD	MA		01/31/2002		308,771							47,120	47,120			
0299999. Mortgages with partial repayments							382,249,193						4,041,809	4,041,809			
0599999 - Totals							404,682,673						26,377,174	29,926,754		3,549,581	3,549,581

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 JUNE 30, 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)
91847*-AA-4	VA Evansville IN Lease Fin Tr CTL 4.95		.06/09/2011	CTL Capital		11,000,000	11,000,000		1Z
0599999. Bonds - U.S. Governments						11,000,000	11,000,000		XXX
31396F-G3-1	FHLMC REMIC Ser. 3068 Cl Z 5.500% 11/15		.06/01/2011	Interest Capitalization	259,132		.259,132		1
3199999. Bonds - U.S. Special Revenues						259,132	259,132		XXX
009363-AL-6	Airgas Inc Sr Nt 2.950% 06/15/16		.05/31/2011	Merrill Lynch	9,986,000		10,000,000		
06849R-AE-2	Barrick NA Finance LLC Co Gtd Nt 5.700		.05/24/2011	Morgan Stanley & Co Inc	9,954,400		10,000,000		2FE
22942G-AC-3	Cablevision (CSC Holdings) Incremental T		.06/24/2011	Tax Free Exchange	2,472		.2,472		2FE
294390-AA-6	EQT Production Co Gtd Sr Nt 7.760% 02/		.04/28/2011	Tax Free Exchange	457,916		.454,400		5,681 2Z
32007U-AL-3	First Data Corp Extended Term Ln B Nt 1		.04/13/2011	Tax Free Exchange	3,554,577		.4,053,617		7,439 4FE
41283D-AB-9	Harley Davidson Inc Co Gtd Nt 6.800% 0		.04/05/2011	Goldman Sachs & Company	7,790,580		.7,000,000		149,411 2FE
62886M-AB-6	NCO Group Inc Term Ln B Nt 4 7.250% 05		.04/15/2011	Tax Free Exchange	777,679		.777,679		.324 5FE
62937N-AL-1	NRG Energy Non-Extended TL B1 Nt 4 1.9		.06/30/2011	Tax Free Exchange	24,182		.24,182		.4 3FE
68233J-AH-7	Oncor Electric Delivery Sr Nt 5.250% 0		.05/31/2011	Tax Free Exchange	8,155,815		.8,000,000		.70,000 2FE
92928Q-AB-4	WEA Financial LLC Co Gtd Nt 4.625% 05/10		.06/03/2011	Barclays Capital	24,944,100		.25,000,000		.87,361 1FE
931142-DB-6	Wal-Mart Stores Inc Sr Nt 5.625% 04/15		.04/21/2011	Various	20,338,300		.20,000,000		.28,125 1FE
89352H-AD-1	TransCanada Pipelines Ltd Sr Nt 6.200%	A	.06/14/2011	Bonds Direct	9,860,760		.9,000,000		.96,100 1FE
74041E-AC-9	Preferred Term Sec Ltd XVI Fit Rate Mez	R	.06/23/2011	Interest Capitalization	14,065		.14,065		6FE
74042H-AC-1	Preferred Term Sec Ltd XIX Fit Rt Nt Cl	R	.06/22/2011	Interest Capitalization	6,934		.6,934		6FE
870836-AB-9	Swiss Bank Corp Sr Sub Nt 7.375% 07/15	F	.05/06/2011	UBS Warburg London	9,818,775		.8,500,000		.201,993 1FE
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						105,686,555	102,833,349		646,439 XXX
8399997. Total - Bonds - Part 3						116,945,687	114,092,481		646,439 XXX
8399998. Total - Bonds - Part 5						XXX	XXX		XXX
8399999. Total - Bonds						116,945,687	114,092,481		646,439 XXX
8999997. Total - Preferred Stocks - Part 3						XXX			XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX		XXX
8999999. Total - Preferred Stocks						XXX			XXX
9799997. Total - Common Stocks - Part 3						XXX			XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX		XXX
9799999. Total - Common Stocks						XXX			XXX
9899999. Total - Preferred and Common Stocks						XXX			XXX
9999999 - Totals						116,945,687	114,092,481		646,439 XXX

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

STATEMENT AS OF JUNE 30, 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								
293598-AA-0	Enso Offshore Inc Title XI Financing		06/01/2011	Redemption 100,000			133,326	132,804	133,090		236		236							4,240	12/01/2015	IFE
362091-YH-1	GNMA I PTC # 476012 6.500% 05/15/28		06/01/2011	Paydown			2,016	1,999	2,000		16		16							55	05/15/2028	1
362091-ND-0	GNMA PTC # 483788 6.500% 12/15/13		06/01/2011	Paydown			11,798	11,798	12,023		11,861		(63)							321	12/15/2013	1
362101-AJ-3	GNMA PTC # 486925 6.500% 02/15/14		06/01/2011	Paydown			6,134	6,134	6,217		6,161		(27)							166	02/15/2014	1
362101-BL-4	GNMA PTC # 488843 6.500% 01/15/14		06/01/2011	Paydown			20,297	20,297	20,688		20,409		(111)							548	01/15/2014	1
362101-BQ-3	GNMA PTC # 488847 6.500% 01/15/14		06/01/2011	Paydown			18,800	18,800	19,161		18,907		(107)							446	01/15/2014	1
362252-AA-1	GSA IRS Lease Tr PTC Ser 2009 5.930% 0		06/11/2011	Redemption 100,000			151,688	151,688	151,688											3,750	09/11/2030	1
362253-AA-4	GSA Guam LP Gen Svcs Admin Lease Oblig		06/15/2011	Redemption 100,000			96,317	89,382	95,150		1,167			1,167						3,178	12/15/2012	1
362255-EW-4	GNMA PTC # 781049 6.500% 06/15/14		06/01/2011	Paydown			13,847	13,847	13,725		121			121						379	06/15/2014	1
362255-GC-6	GNMA PTC # 781095 6.500% 08/15/14		06/01/2011	Paydown			14,204	14,204	13,893		14,038		166							386	08/15/2014	1
05999999. Bonds U.S. Governments							468,427	468,427	461,481		467,029		1,398			468,427				13,469	XXX	XXX
3128H6-DC-5	FHLMC Pool #E98199 3.500% 08/15/18		06/01/2011	Paydown			117,491	117,491	107,670		111,385		6,106			117,491				1,533	08/15/2018	1
3128H6-SG-0	FHLMC Pool #E98619 3.500% 08/15/18		06/01/2011	Paydown			91,798	91,798	84,138		86,950		4,847			91,798				1,296	08/15/2018	1
3128H7-CB-2	FHLMC Pool #E99066 3.500% 09/15/18		06/01/2011	Paydown			191,297	191,297	175,306		181,200		10,098			191,297				3,033	09/15/2018	1
3128H7-JS-2	FHLMC Pool #E99273 3.500% 10/15/18		06/01/2011	Paydown			52,459	52,459	49,328		50,354		2,105			52,459				766	10/15/2018	1
3128H7-NX-7	FHLMC Pool #E99374 3.500% 10/15/18		06/01/2011	Paydown			100,758	100,758	92,163		95,080		5,679			100,758				1,307	10/15/2018	1
3128S4-BP-1	FHLMC Pool #100046 2.613% 03/15/36		06/01/2011	Paydown			1,337	1,337	1,333		1,332		5			1,337				(518)	03/15/2036	1
312904-AU-9	FHLMC REMIC Ser 181-E 7.000% 08/15/21		05/15/2011	Paydown			1,687	1,687	1,712		1,695		(7)			1,687				49	06/15/2021	1
312905-KJ-0	FHLMC REMIC Ser 1060-X 7.250% 03/15/21		06/01/2011	Paydown			2,127	2,127	2,174		2,162		(36)			2,127				66	02/01/2021	1
312913-ZE-9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2		06/01/2011	Paydown			20,217	20,217	20,738		20,543		(325)			20,217				591	12/01/2022	1
312915-UF-6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23		06/01/2011	Paydown			5,135	5,135	5,282		5,226		(91)			5,135				145	05/01/2023	1
31294K-UC-7	FHLMC Gold PC Pool #E01479 3.500% 09/1		06/01/2011	Paydown			270,592	270,592	254,187		260,121		10,471			270,592				4,080	09/15/2018	1
313376-MA-4	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26		06/01/2011	Paydown			28,840	28,840	29,733		29,377		(537)			28,840				781	04/01/2025	1
31337E-LG-7	FHLMC REMIC Ser 2061 M 6.000% 06/15/28		06/01/2011	Paydown			22,751	22,751	23,334		23,143		(392)			22,751				596	05/01/2028	1
31337K-SS-5	FHLMC REMIC Ser 2136-A 6.000% 03/15/29		06/01/2011	Paydown			5,226	5,226	4,900		5,042		184			184				128	03/15/2029	1
31340Y-DB-2	FHLMC REMIC Ser 12-A 9.250% 11/15/19		05/15/2011	Paydown			544	544	571		557		(13)			544				19	01/16/2018	1
31340Y-QS-1	FHLMC REMIC Ser 46-B 7.800% 09/15/20		05/15/2011	Paydown			401	401	369		387		14			401				13	09/15/2020	1
31358E-RK-0	FNMA REMIC Ser 1990-72B 9.000% 07/25/2		06/01/2011	Paydown			720	720	703		711		9			720				27	07/25/2020	1
31358H-GT-6	FNMA REMIC Ser 1991-73A 8.000% 07/25/2		06/01/2011	Paydown			3,358	3,358	3,226		3,304		54			3,358				103	07/25/2021	1
31358J-HU-8	FNMA REMIC Ser 1991-113 ZE 7.500% 09/2		06/01/2011	Paydown			10,059	10,059	10,352		10,219		(160)			10,059				276	09/01/2021	1
31358N-4F-6	FNMA REMIC Ser 1992-123 Z 7.500% 07/25		06/01/2011	Paydown			6,342	6,342	6,370		6,351		(9)			6,342				184	07/01/2022	1
31359P-DJ-2	FNMA ACES Ser 1997-M2 CI Z 7.125% 01/		06/01/2011	Paydown			1,351	1,351	1,452		1,448		(96)			1,351				40	01/01/2032	1
313602-SE-2	FNMA REMIC Ser 1989-67D 9.000% 10/25/1		06/01/2011	Paydown			748	748	745		744		4			748				28	10/25/2019	1
313602-DV-3	FNMA REMIC Ser 1988-15A 9.000% 06/25/1		06/01/2011	Paydown			3,614	3,614	3,673		3,636		(23)			3,614				152	05/01/2018	1
313602-GQ-1	FNMA REMIC Ser 1988-25B 9.250% 10/25/1		06/01/2011	Paydown			1,226	1,226	1,254		1,236		(10)			1,226				49	08/01/2016	1
313602-QA-5	FNMA REMIC Ser 1989-19A 10.300% 04/25/1		06/01/2011	Paydown			1,028	1,028	1,082		1,025		2			1,028				46	10/01/2011	1
313602-I4-2	FNMA REMIC Ser 1989-62G 8.600% 10/25/1		06/01/2011	Paydown			939	939	904		925		15			939				34	10/25/2019	1
313603-GW-6	FNMA REMIC Ser 1989-86E 8.750% 11/25/1		06/01/2011	Paydown			873	873	872		869		4			873				32	11/25/2019	1
313603-JJ-2	FNMA REMIC Ser 1989-90E 8.700% 12/25/1		06/01/2011	Paydown			522	522	569		536		(14)			522				18	11/01/2019	1
31371H-FZ-6	FNMA Pool #252284 6.500% 01/25/29		06/01/2011	Paydown			10,189	10,189	10,135		10,136		53			10,189				322	01/25/2029	1
31371L-D9-7	FNMA Pool #254928 3.500% 08/25/18		06/01/2011	Paydown			11,523	11,523	10,915		11,139		384			11,523				168	08/25/2018	1
31377F-B4-7	FNMA DUS Pool #375459 6.775% 10/25/12		06/01/2011	Paydown			15,727	15,727	17,747		16,199		(472)			15,727				444	10/25/2012	1
31377T-5X-0	FNMA DUS Pool #387062																					

STATEMENT AS OF JUNE 30, 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									
314020-NH-0	FNMA Pool #734892 3.500% 08/25/18		06/01/2011	Paydown .....		.78,028	.78,028	.71,737	.74,061		3,967		3,967		.78,028						1,200	08/25/2018	1.....
314038-3K-7	FNMA Pool #744302 3.500% 09/25/18		06/01/2011	Paydown .....		.83,775	.83,775	.78,853	.80,610		3,165		3,165		.83,775						1,226	09/25/2018	1.....
314056-6P-5	FNMA Pool #787578 6.000% 07/25/35		06/01/2011	Paydown .....		.29,509	.29,509	.30,178	.30,143						.29,509						737	07/25/2035	1.....
677555-IIY-6	Ohio St Econ Development Rev Enterprise		06/01/2011	Call 100,0000 .....		.105,000	.105,000	.105,000	.105,000						.105,000						2,546	06/01/2014	1FE.....
677555-XC-3	Ohio St Econ Development Rev Taxable Ohi		06/01/2011	Redemption 100,0000 .....		.115,000	.115,000	.115,000	.115,000						.115,000						2,772	09/01/2012	1FE.....
911760-LQ-7	Vendee Mtg Tr REMIC Ser 1998-2 Cl 1G 6		06/01/2011	Paydown .....		.20,134	.20,134	.20,700	.20,522		(388)		(388)		.20,134						583	05/01/2028	1.....
3199999. Bonds - U.S. Special Requirements						2,470,371	2,470,371	2,416,951	2,433,446		36,927		36,927		2,470,371						46,814	XXX	XXX
000759-CR-9	American Business Fin Svcs Inc Ser 2002-		06/01/2011	Paydown .....		.80,801	.80,801	.80,782	.80,659		142		142		.80,801						1,412	07/15/2033	3Z*.....
000780-HX-7	ABN AMRO Mtg Corp Ser 2003-8 Cl A4 5.2		06/01/2011	Paydown .....		.66,555	.66,555	.64,226	.65,170		1,386		1,386		.66,555						1,410	06/25/2033	1Z*.....
00253C-HH-3	Ames Mtg Tr Ser 2001-4 Cl A4 6.030% 0		06/01/2011	Paydown .....		.35,257	.35,257	.35,243	.35,203		.54		.54		.35,257						984	04/25/2031	1Z*.....
008190-A*-1	NRG Energy Extended TL B2 Nt 1 5.500%		06/30/2011			.3,163	.3,163	.3,163	.3,163												57	08/31/2015	3FE.....
01877K-AB-9	Alliance Pipeline LP Sr Nt 6.996% 12/3		06/30/2011	Redemption 100,0000 .....		.1,286	.1,286	.1,281	.1,283		3		3		.1,286						45	12/31/2019	2FE.....
02149H-AW-0	Countrywide Alternative Ln Tr Ser 2007-2		06/01/2011	Paydown .....		.124,608	.124,608	.110,527	.110,527		14,081		14,081		.124,608						3,272	03/25/2037	4Z*.....
02361D-AB-6	Ameren III Co 1st Mtg Bd 6.625% 06/15/		06/15/2011	Maturity .....		.2,000,000	.2,000,000	.2,000,149	.2,000,135		(135)		(135)		.2,000,000						66,250	06/15/2011	2FE.....
023775-AA-7	American Airlines Inc PTC Ser 2005-1 CI		04/12/2011	Various .....		.34,814	.34,814	.34,814	.34,814						.34,814						1,973	03/29/2014	5*.....
02639M-AC-0	American General Mtg Ser 2003-1 Cl A3		06/01/2011	Paydown .....		.30,232	.30,232	.30,217	.29,932		.301		.301		.30,232						632	04/25/2033	1Z*.....
02639M-AD-8	American General Mtg Ser 2003-1 Cl M1		06/01/2011	Paydown .....		.57,899	.57,899	.56,715	.56,622		1,277		1,277		.57,899						1,273	04/25/2033	1Z*.....
02660T-ER-0	American Home Mtg Inv Tr Ser 2005-2 Cl 5		06/01/2011	Paydown .....		.52,473	.52,473	.51,932	.52,075		.398		.398		.52,473						1,100	09/25/2035	1Z*.....
03523T-BD-9	Anheuser-Busch InBev WldwInc Co Gd Nt		06/20/2011	Call 114,4740		11,447,400	10,000,000	9,998,236			1,449,164		1,449,164		11,447,400						310,000	01/15/2014	2FE.....
037705-AA-8	Appalachian NP1 LLC Sr Unsec Nt 7.760		04/28/2011	Tax Free Exchange .....		.457,916	.454,400	.464,524	.458,004		(87)		(87)		.457,916						23,312	02/28/2016	2.....
040104-BW-0	Argent Securities Inc Ser 2003-1D Cl AF6		06/01/2011	Paydown .....		.499,665	.499,665	.499,443	.499,104		.561		.561		.499,665						10,784	10/25/2033	1Z*.....
04231#-AA-7	Armstrong/Heinz Contract Sec Lease Backe		06/15/2011	Redemption 100,0000 .....		.79,383	.79,383	.79,383	.79,383						.79,383						1,161	03/15/2027	2.....
04541G-AS-1	Asset Backed Securities Corp Ser 2000-LB		06/01/2011	Paydown .....		.28,125	.28,125	.29,224	.28,801		(676)		(676)		.28,125						882	09/01/2024	1Z*.....
04626R-AA-4	Astoria Power Project PTC Ser A 5.744%		06/01/2011	Redemption 100,0000 .....		.179,893	.179,893	.179,893	.179,893						.179,893						4,289	05/01/2016	2FE.....
049560-AB-1	Atmos Energy Corp Nt 7.375% 05/15/11		05/15/2011	Maturity .....		.3,000,000	.3,000,000	.3,156,280	.3,008,188		(8,188)		(8,188)		.3,000,000						110,625	05/15/2011	2FE.....
05946X-EW-9	Banc of America Funding Corp Ser 2003-3		06/01/2011	Paydown .....		.234,763	.234,763	.237,844	.235,453		(690)		(690)		.234,763						5,383	04/01/2014	1Z*.....
05949K-XQ-7	Bank of America Alt Loan Tr Ser 2005-2 C		06/01/2011	Paydown .....		.42,507	.42,507	.41,840	.41,840		.667		.667		.42,507						924	03/25/2035	3Z*.....
05949K-XS-3	Bank of America Alt Loan Tr Ser 2005-2 C		06/01/2011	Paydown .....		.23,341	.23,341	.22,706	.22,706		.635		.635		.23,341						535	03/25/2035	3Z*.....
05949A-KA-7	Bank of America Mtg Securities Ser 2004-		06/01/2011	Paydown .....		.151,412	.151,412	.155,245	.152,091		(679)		(679)		.151,412						3,461	10/01/2014	1Z*.....
07383F-QT-8	Bear Stearns Comm Mtg Sec Ser 2003-T10 C		06/01/2011	Paydown .....		.21,099	.21,099	.21,136	.21,083		.16		.16		.21,099						352	05/01/2012	1Z*.....
079867-AQ-0	BellSouth Telecom Inc Deb 6.300% 12/15		06/15/2011			.49,652	.49,652	.50,455	.49,997		(346)		(346)		.49,652						1,564	12/15/2015	1FE.....
105667-AB-5	Bravo Mtg Loan Trust Ser 2006-1 Cl A2		06/27/2011	Paydown .....		.147,625	.147,625	.83,882	.83,882		.63,743		.63,743		.147,625						300	07/25/2036	1Z*.....
111320-AC-1	Broadcom Corp Nt 2.375% 11/01/15		05/06/2011	Credit Suisse First Boston .....		.9,838,600	.9,838,600	.10,000,000	.10,021,600		(1,448)		(1,448)		.10,019,648		(181,048)	(181,048)			125,347	11/01/2015	2FE.....
12489N-IP-5	C-BASS Tr Ser 2005-CB6 Cl A4 5.162% 07		06/01/2011	Paydown .....		.66,366	.66,366	.66,364	.66,187		.179		.179		.66,366						1,371	07/25/2035	1Z*.....
12558M-BM-3	CIT Group Home Eq Loan Tr Ser 2003-1 CI		04/01/2011			.7,972	.7,972	.8,019	.8,004		(32)		(32)		.7,972						124	04/01/2027	3Z*.....
12667T-TA-3	Countrywide Alt Loan Tr Ser 2004-JT 1 CI		06/01/2011	Paydown .....		.105,157	.105,157	.105,154	.100,336		.4,822		.4,822		.105,157						3,273	08/25/2034	1Z*.....
12668B-RZ-8	CWIBS Inc Ser 2006-CB8 Cl 1A 5.500% 0		06/01/2011	Paydown .....		.50,340	.50,340	.44,077	.44,077		.6,262		.6,262		.50,340						1,269	05/25/2036	3Z*.....
12669A-E9-5	CWHL Inc Ser 2006-04A Cl A1 1.255% 04/		06/01/2011	Paydown .....		.270,449	.270,449	.216,203	.216,203		.54,246		.54,246		.270,449						1,568	04/25/2046	5Z*.....
12669A-E9-5	CWHL Inc Ser 2006-04A Cl A1 1.278% 04/		04/01/2011	Paydown131,975	.131,975	.105,504	.105,504		.26,471		.26,471		.131,975						560	04/25/2046	5Z*.....
12669E-3P-9	CWALT Loan Tr Ser 2003-J9 Cl 1A 5.500		06/01/2011	Paydown																			

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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 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										
.17307G-NC-9	Citigroup Mtg Ln Tr Ser 2004-HY4 Cl AA		.06/25/2011	Paydown		6,491	.6,491	.6,498	.6,497	(6)		(6)									18	12/25/2034	1Z*	
.20046E-AG-8	COMM Ser 2001-J1A Cl E 6.830% 02/16/34		.06/01/2011	Paydown		101,593	.101,593	108,276	103,562	(1,968)		(1,968)									2,825	05/01/2014	1Z*	
.210805-DJ-3	Continental Airlines Inc EETC Ser 2001-1		.06/15/2011	Paydown		12,500,000	.12,500,000	10,931,250	12,166,887	333,113		333,113									406,438	12/15/2012	2FE	
.225458-BU-1	CS First Boston Mtg Sec Corp Ser 2005-1		.06/01/2011	Paydown		22,869	.22,869	23,059	22,935	(66)		(66)									501	07/01/2016	1Z*	
.225458-XJ-2	CS First Boston Mtg Sec Corp Ser 2005-6		.06/01/2011	Paydown		58,014	.58,014	56,890	57,280	734		734									1,133	07/25/2035	1Z*	
.22942G-AC-3	Cablevision (CSC Holdings) Incremental T		.06/24/2011	Tax Free Exchange		2,472	.2,472	2,472	2,472												2,472		27	
.22942G-AC-3	Cablevision (CSC Holdings) Incremental T		.06/30/2011	Redemption 100,0000		2,472	.2,472	2,472	2,472														01/29/2016	3Z
.24736C-AG-9	Delta Airlines XO Equip TL Nt 1 3.746%		.06/30/2011	Paydown		77,586	.77,586	77,586	77,586												77,586			
.251510-AW-3	Deutsche Alt-A Sec Inc Ser 2003-2XS Cl A		.06/01/2011	Paydown		131,678	.131,678	131,650	131,556	122		122									1,493	04/30/2012	3FE	
.251510-FX-6	Deutsche Alt-A Sec Inc Ser 2005-4 Cl A6		.06/01/2011	Paydown		52,768	.52,768	49,509	49,509	3,259		3,259									2,868	09/25/2033	1Z*	
.251563-CB-6	Deutsche Mtg Sec Inc Ser 2004-1 Cl A6		.06/01/2011	Paydown		346,514	.346,514	346,416	345,909	605		605								1,180	09/25/2035	2Z*		
.268668-FD-7	EMC Mtg Loan Tr Ser 2006-A Cl A 0.636%		.06/27/2011	Paydown		81,624	.81,624	84,706	84,706	16,919		16,919								7,072	12/25/2033	1Z*		
.30212P-AB-1	Expedia Inc Gtd Nt 7.456% 08/15/18		.04/18/2011	Boston		2,771,875	.2,500,000	2,733,250	2,720,357	(6,979)		(6,979)									2,713,378	58,497	127,373	
.302567-AA-0	FPL Energy American Wind LLC Sr Nt 6.6		.06/20/2011	Redemption 100,0000		129,000	.129,000	129,000	129,000												129,000		8,564	
.302569-AA-6	FPL Virginia Funding Corp Sr Nt 7.520%		.06/30/2011	Redemption 100,0000		83,218	.83,218	83,607	83,498	(280)		(280)									83,218		3,129	
.32007U-AG-4	First Data Corp Term Ln B2 Nt 1 2.936%		.04/13/2011	Paydown		293,429	.293,429	250,515	254,804	38,624		38,624									2,698	09/24/2014	4FE	
.32007U-AG-4	First Data Corp Term Ln B2 Nt 1 2.936%		.04/13/2011	Tax Free Exchange		3,554,577	.4,053,617	3,460,776	3,519,236	35,341		35,341									3,554,577	09/24/2014	4FE	
.32051G-GZ-2	First Horizon Alt Mtg Sec Tr Ser 2005-1		.06/01/2011	Paydown		42,267	.42,267	42,624	42,277	(10)		(10)									42,267		925	
.36170U-BX-9	G-FORCE LLC Ser 2005-RR2 Cl A2 5.158%		.06/01/2011	Paydown		59,436	.59,436	59,732	59,266	170		170								59,436	12/01/2011	1Z*		
.36185N-AG-2	GMAC Mtg Corp Loan Tr Ser 2004-J4 Cl A3		.06/01/2011	Paydown		370,002	.370,002	367,227	368,464	1,537		1,537								370,002		9,987		
.36228M-AE-3	GRMIT Mtg Loan Tr Ser 2001-1A Cl A5 6.6		.06/01/2011	Paydown		45,853	.45,853	45,853	45,694	160		160								45,853		1,280		
.36228P-LS-0	GS Mortgage Securities Corp II Ser 2001-		.06/01/2011	Paydown		5,044,440	.5,044,440	5,274,002	5,223,951	(179,511)		(179,511)									5,044,440	08/01/2011	1Z*	
.36228F-30-7	GS Mortgage Securities Corp Ser 2004-3 C		.06/01/2011	Paydown		133,082	.133,082	133,077	132,965	117		117								133,082	04/25/2034	1Z*		
.36242D-DE-0	GS Mortgage Securities Corp Ser 2004-7 C		.06/01/2011	Paydown		142,570	.142,570	142,565	139,866	2,703		2,703								142,570	(11,261)	04/01/2028	1Z*	
.38119#-AA-2	Golden Spread Elec Cooperative 1st Mtg N		.05/06/2011	Redemption 100,0000		55,904	.55,904	55,904	55,904											55,904		1,607		
.41242*-AC-6	Hardwood Funding LLC Nt Ser C 5.350% 0		.06/07/2011	Maturity		1,000,000	.1,000,000	1,000,000	1,000,000											1,000,000		26,750		
.438499-AA-3	Honeywell En Sav Perf CtrctTr PTC 6.10		.06/01/2011	Redemption 100,0000		111,011	.111,011	111,011	111,011											111,011		2,824		
.45254N-GA-9	IMPAC CMB Tr Ser 2003-11 Cl 2A1 1.026%		.06/25/2011	Paydown		334,271	.334,271	329,257	329,431	4,840		4,840								334,271		1,643		
.45254N-PV-3	IMPAC CMB Tr Ser 2005-5 Cl A2 0.406% 0		.06/27/2011	Paydown		58,697	.58,697	57,460	57,460	1,237		1,237								58,697	108	08/25/2035	1Z*	
.45254T-PM-0	IMPAC Sec Assets CMN Owner Tr Ser 2004-		.06/01/2011	Paydown		173,800	.173,800	173,800	173,668	133		133								173,800		3,868		
.45254T-PY-4	IMPAC Sec Assets CMN Owner Tr Ser 2004-		.06/27/2011	Paydown		52,754	.52,754	52,894	52,864	(109)		(109)								52,754		281		
.45254T-TN-6	IMPAC Sec Assets CMN Owner Tr Ser 2006-		.06/27/2011	Paydown		517,261	.517,261	517,261	517,261											517,261		1,254		
.45660N-JB-9	Residential Asset Sec Tr Ser 2004-A4 Cl		.06/01/2011	Paydown		250,992	.250,992	251,463	250,286	707		707								250,992		6,258		
.45660N-YZ-2	Residential Asset Sec Tr Ser 2004-R1 Cl		.04/01/2011	Paydown		242	.242	221	231											231	(231)	3		
.45957G-AD-8	International Group Ser A Gtd Sr Nt 5.		.04/29/2011	Redemption 100,0000		600,000	.600,000	600,000	600,000											600,000		15,720		
.46624T-MU-4	JP Morgan Mtg Tr Ser 2005-S1 Cl 2A3 5.		.06/01/2011	Paydown		104,644	.104,644	105,510	105,282	(639)		(639)								104,644		2,325		
.46625Y-P7-2	JP Morgan Chase Comm Mtg Secs Ser 2006-L		.06/01/2011	Paydown		103,782	.103,782	104,295	103,830	(48)		(48)								103,782		2,374		
.49725V-AA-0	Kiowa Power Partners LLC Ser A Sr Sec Nt		.06/30/2011	Redemption 100,0000		146,824	.146,824	146,824	146,824											146,824		3,532		
.52518R-CD-6	Lehman Structured Sec Corp Ser 2005-1 Cl		.06/27/2011	Redemption 100,0000		97,348	.97,348	97,318	97,309	63,291		28		63,319						97,348		249		
.52602F-AD-1	Lender Processing Services Term Ln B Nt		.06/30/2011	Redemption 100,0000		5,000	.5,000	4,950	4,970	30		30								5,000		69		
.55265K-F6-1	Master Asset Sec Tr Ser 2003-7 Cl 4A33		.06/01/2011	Paydown		97,826	.97,826	92,324	94,708	3,118		3,118								97,826		2,113		
.55265K-Q3-6	Master Asset Sec Tr Ser 2003-9 Cl 2A8		.06/01/2011	Paydown		254,817	.254,817	248,327	249,860	4,957		4,957								254,817		5,588		
.576434-A2-0	Master Asset Securitization Tr Ser 2004-		.06/01/2																					

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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									
.585055-AJ-5	Medtronic Inc Conv Bd 1.500% 04/15/11 .....	.....	04/15/2011	Maturity	5,000,000	.....	5,000,000	.....	5,000,000	.....	.....	.....	.....	.....	5,000,000	.....	.....	.....	.....	37,500	04/15/2011	1FE.....
.58528#-DS-3	Meijer Inc 1st Mtg Bond Ser B-1 6.960%	06/01/2011	Redemption 100,000	133,685	133,685	139,285	134,560	133,685	4,652	12/01/2011	1.....
.589929-XZ-6	Merrill Lynch Mtg Investors Ser 2002-AFC	06/01/2011	Paydown	62,528	62,528	62,503	62,407	121	121	62,528	1,836	09/25/2032	1Z*.....
.59549#-AB-9	Mid State Tr Ser 11 Cl M1 5.598% 07/15	06/15/2011	Paydown	10,536	10,536	10,536	10,536	10,536	248	07/15/2038	1FE.....
.617446-GM-5	Morgan Stanley Dean Witter Nt 6.750% 0 .....	.....	04/15/2011	Maturity	1,000,000	.....	1,000,000	1,139,610	1,005,917	.....	(5,917)	.....	(5,917)	.....	1,000,000	.....	.....	.....	.....	33,750	04/15/2011	1FE.....
.61746#-G9-5	Morgan Stanley Dean Witter Cap I Ser 2003- .....	.....	06/01/2011	Paydown	449,329	449,329	459,310	449,728	.....	(400)	.....	(400)	.....	449,329	.....	.....	.....	.....	9,052	04/01/2012	1Z*.....	
.62886M-AB-6	NCO Group Inc Term Ln B Nt 4 7.250% 05 .....	.....	06/30/2011	Redemption 100,000	.....	40,664	40,664	40,664	40,664	.....	.....	.....	.....	.....	40,664	.....	.....	.....	.....	1,229	05/15/2013	5FE.....
.62886M-AB-6	NCO Group Inc Term Ln B Nt 9 7.500% 05 .....	.....	04/15/2011	Tax Free Exchange	777,679	777,679	777,679	777,679	777,679	.....	.....	.....	.....	.....	777,679	.....	.....	.....	.....	30,038	05/15/2013	5FE.....
.62937N-AL-1	NRG Energy Non-Extended TL B1 Nt 7 1.9 .....	.....	06/30/2011	Tax Free Exchange	24,182	24,182	24,182	24,182	24,182	.....	.....	.....	.....	.....	24,182	.....	.....	.....	.....	255	02/01/2013	3FE.....
.62937N-AL-1	NRG Energy Non-Extended TL B1 Nt 4 1.9 .....	.....	06/30/2011	Redemption 100,000	.....	1,651	1,651	1,651	1,651	.....	.....	.....	.....	.....	1,651	.....	.....	.....	.....	17	02/01/2013	3FE.....
.63615#-AA-9	National Football League Sr Nt 6.690% .....	.....	04/15/2011	Redemption 100,000	359,270	359,270	359,270	359,270	359,270	.....	.....	.....	.....	.....	359,270	.....	.....	.....	.....	12,018	10/15/2016	1.....
.64352V-EF-4	New Century Home Equity Ln Tr 2003-5 CI .....	.....	06/01/2011	Paydown	582,602	582,602	582,471	581,924	581,924	677	677	677	677	677	582,602	.....	.....	.....	.....	12,586	11/25/2033	1Z*.....
.65535V-CN-6	Nomura Asset Sec Corp Ser 2004-AP1 CI A6 .....	.....	06/01/2011	Paydown	169,445	169,445	169,441	169,273	169,273	173	173	173	173	173	169,445	.....	.....	.....	.....	3,160	03/25/2034	1Z*.....
.65535V-DC-9	Nomura Asset Sec Corp Ser 2004-AP2 CI A6 .....	.....	06/01/2011	Paydown	22,541	22,541	22,363	22,386	22,386	155	155	155	155	155	22,541	.....	.....	.....	.....	505	07/25/2034	1Z*.....
.65535V-GH-5	Nomura Asset Sec Corp Ser 2004-AP3 CI A6 .....	.....	06/01/2011	Paydown	36,006	36,006	36,006	35,955	35,955	51	51	51	51	51	36,006	.....	.....	.....	.....	699	07/25/2034	1Z*.....
.679574-AF-0	Old Dominion Elec 1st Mtg Bd 6.250% 06 .....	.....	06/01/2011	Maturity	1,000,000	.....	1,000,000	1,001,260	1,000,065	(65)	(65)	(65)	(65)	(65)	1,000,000	.....	.....	.....	.....	31,250	06/01/2011	1FE.....
.68233J-AG-9	Oncor Electric Delivery Sr Nt 5.250% 0 .....	.....	05/31/2011	Tax Free Exchange	8,155,815	8,000,000	8,155,815	8,156,720	8,156,466	(651)	(651)	(651)	(651)	(651)	8,155,815	.....	.....	.....	.....	299,833	09/30/2040	2FE.....
.69335D-AG-7	PGT Industries Inc 1st Lien Term Ln Nt 1 .....	.....	06/23/2011	Redemption 100,000	487,805	487,805	487,805	487,805	487,805	.....	.....	.....	.....	.....	487,805	.....	.....	.....	.....	15,697	02/14/2012	4Z.....
.696398-AA-0	Palisade Holdings L L C Sub Nt 6.838% .....	.....	05/15/2011	Direct	12,958	12,958	.....	.....	.....	.....	.....	.....	.....	.....	12,958	12,958	12,958	12,958	12,958	12,958	03/10/2030	6.....
.701094-AF-1	Parker-Hannifin Corp Nt 7.300% 05/15/1 .....	.....	05/15/2011	Maturity	3,000,000	.....	3,000,000	3,124,230	3,006,620	(6,620)	(6,620)	(6,620)	(6,620)	(6,620)	3,000,000	.....	.....	.....	.....	109,500	05/15/2011	1FE.....
.70382#-AA-9	Pavestone Co LP M/W Sr Sec Nt 9.000% 0 .....	.....	04/29/2011	Call 100,000	9,213	9,213	9,213	9,213	9,213	58	58	58	58	58	9,213	.....	.....	.....	.....	549	09/01/2012	5*.....
.73316P-AF-7	Popular ABS Mtg Pass Thru Tr Ser 2004-4 .....	.....	06/01/2011	Paydown	26,222	26,222	26,221	26,164	26,222	58	58	58	58	58	26,222	.....	.....	.....	.....	498	09/25/2034	1Z*.....
.73932L-AA-1	Power Receivable Finance LLC Sr Nt 6.2 .....	.....	04/01/2011	Redemption 100,000	195,442	195,442	195,384	195,435	195,435	7	7	7	7	7	195,442	.....	.....	.....	.....	6,147	01/01/2012	2FE.....
.743917-B#-4	Prudential Ins Co of America Ser 1985-J .....	.....	06/01/2011	Paydown	83	83	87	84	84	(1)	(1)	(1)	(1)	(1)	83	83	83	83	83	4	12/01/2015	5*.....
.74835M-AJ-4	Questa Pipeline Co Mt Nt 7.090% 06/01/ .....	.....	06/01/2011	Maturity	5,000,000	.....	5,000,000	5,116,520	5,006,564	(6,564)	(6,564)	(6,564)	(6,564)	(6,564)	5,000,000	.....	.....	.....	.....	177,250	06/01/2011	1FE.....
.74922P-AC-8	Residential Accredit Loans Ser 2007-042 .....	.....	06/27/2011	Paydown	65,408	104,497	69,922	88,718	88,718	18,796	18,796	18,796	18,796	18,796	69,922	.....	.....	.....	.....	182	02/25/2037	1Z*.....
.750754-AB-9	Railcar Leasing LLC Ser 1 Cl A2 7.125% .....	.....	04/15/2011	Paydown	41,180	41,180	47,759	42,397	42,397	(1,217)	(1,217)	(1,217)	(1,217)	(1,217)	41,180	.....	.....	.....	.....	1,467	01/15/2013	1FE.....
.755920-AF-2	Receipts on Corp Sec Tr Collateral Tr Se .....	.....	05/15/2011	Redemption 100,000	120,125	120,125	136,422	128,101	128,101	(7,975)	(7,975)	(7,975)	(7,975)	(7,975)	120,125	.....	.....	.....	.....	3,829	05/15/2017	4FE.....
.760985-SD-9	Residential Asset Mtg Prod Inc Ser 2004- .....	.....	06/01/2011	Paydown	56,701	56,701	56,488	55,362	55,362	1,338	1,338	1,338	1,338	1,338	56,701	.....	.....	.....	.....	1,649	06/25/2034	1Z*.....
.760985-M9-9	Residential Asset Mtg Prod Inc Ser 2004- .....	.....	06/01/2011	Paydown	238,035	238,035	238,034	237,844	237,844	191	191	191	191	191	238,035	.....	.....	.....	.....	4,584	01/25/2034	1Z*.....
.760985-US-8	Residential Asset Mtg Prod Inc Ser 2003- .....	.....	06/01/2011	Paydown	251,021	251,021	231,371	237,968	237,968	13,053	13,053	13,053	13,053	13,053	251,021	.....	.....	.....	.....	4,326	03/25/2033	1Z*.....
.760985-UX-7	Residential Asset Mtg Prod Inc Ser 2003 .....	.....	06/01/2011	Paydown	160,258	160,258	153,222	158,003	158,003	2,255	2,255	2,255	2,255	2,255	160,258	.....	.....	.....	.....	3,112	05/25/2033	1Z*.....
.760985-ZF-1	Residential Asset Mtg Prod Inc Ser 2003- .....	.....	06/01/2011	Paydown	247,857	247,857	247,847	247,638	247,638	219	219	219	219	219	247,857	.....	.....	.....	.....	4,725	05/25/2033	1Z*.....
.76110H-EU-9	Residential Accredit Loans Ser 2003-QS11 .....	.....	06/01/2011	Paydown	83,838	83,838	83,366	83,402	83,402	435	435	435	435	435	83,838	.....	.....	.....	.....	1,860	06/25/2033	1Z*.....
.76110H-UL-1	Residential Accredit Loans Ser 2004-QS8 .....	.....	06/01/2011	Paydown	132,946	132,946	132,032	132,404	132,404	542	542	542	542	542	132,946	.....	.....	.....	.....	2,918	06/25/2034	1Z*.....
.76110W-MC-7	Residential Asset Sec Corp Ser 2001-KS3 .....	.....	06/01/2011	Paydown	90,081	90,08																

STATEMENT AS OF JUNE 30, 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										
.86359B-IP-2	Structured Asset Sec Corp Ser 2004-8 CI		06/01/2011	Paydown		.891,805	.891,805	.852,510	.886,809				.4,996									16,507	07/25/2034	1Z*
.86359B-ZG-9	Structured Asset Sec Corp Ser 2004-17XS		06/01/2011	Paydown		.42,070	.42,070	.42,056	.42,029				.40									.884	09/25/2034	1Z*
.86359B-ZS-3	Structured Asset Sec Corp Ser 2004-15 CI		06/01/2011	Paydown		.119,573	.119,573	.121,292	.120,848				(.1,275)									2,614	08/01/2034	2Z*
.86359D-FQ-5	Structured Asset Sec Corp Ser 2005-10 CI		06/01/2011	Paydown		.17,089	.17,089	.17,273	.17,227				(.138)									.406	05/01/2035	3Z*
.86359D-GQ-4	Structured Asset Sec Corp Ser 2005-10 CI		06/01/2011	Paydown		.31,555	.31,555	.31,648	.31,539				.16									.679	11/01/2034	1Z*
.872375-AC-4	TECO Energy Inc Nt 7.200% 05/01/11		05/01/2011	Maturity		.653,000	.653,000	.675,783	.654,192				(.1,192)									23,508	05/01/2011	2FE
.88031R-AA-6	Tenaska Alabama II Partners LP Sr Secd N		06/30/2011	Redemption 100,000		.21,719	.21,719	.21,719	.21,719													.665	03/30/2023	2FE
.899038-AD-1	Tudor Investment Corp Sr Nt 6.160% 06/		06/16/2011	Various		.800,000	.800,000	.800,000	.800,000													24,640	06/16/2011	2FE
.90781#-AF-9	Union Pacific RR PTC Ser 2008-3 4.200%		04/30/2011	Redemption 100,000		.603,379	.603,379	.603,379	.603,379													12,671	04/30/2015	1
.908594-A*-5	Union Tank Car Co Sr Sec Nt 6.820% 06/		06/01/2011	Redemption 100,000		.114,673	.114,673	.114,673	.114,673													3,910	06/01/2016	1
.91802M-AA-8	Utility Contract Funding LLC Nt 7.944%		04/01/2011			.102,824	.102,824	.102,767	.102,804				.20									.4,084	10/01/2016	2FE
.91827X-AE-7	Venetian Macau Ltd Term Ln B Delayed Dra		06/30/2011	Redemption 100,000		.18,750	.18,750	.18,750	.18,750													.452	05/25/2012	3FE
.922122-AB-2	Varco International Inc Sr Nt 7.250% 0		05/01/2011	Maturity		.7,000,000	.7,000,000	.6,966,309	.6,998,443				.1,557									.253,750	05/01/2011	2FE
.92922F-EB-0	Washington Mutual Mtg Ser 2003-AR10 CI A		06/01/2011	Paydown		.84,374	.84,374	.83,128	.83,666				.708									.888	10/25/2033	1Z*
.931142-DB-6	Wal-Mart Stores Inc Sr Nt 5.625% 04/15		05/24/2011	Barclays Capital		.10,471,800	.10,000,000	.10,152,900				(.147)										.60,938	04/15/2041	1FE
.93934F-CM-2	Washington Mutual MSC Mtg Pt Ser 2005-8		06/01/2011	Paydown		.149,065	.149,065	.150,276	.149,001				.64									3,316	01/01/2013	2Z*
.94403*-AW-6	WaWa Inc Sr Nt 8.010% 06/14/13		06/14/2011	Redemption 100,000		.734,375	.734,375	.759,800	.742,137				(.7,762)									29,412	06/14/2013	2
.94978R-AZ-4	Wells Fargo Mtg Backed Sec Tr Ser 2003-4		06/01/2011	Paydown		.18,705	.18,705	.18,518	.18,595				.111									.476	06/25/2033	1Z*
.961060-AE-9	Westmoreland Mining LLC Sr Sec Nt 8.02		06/30/2011	Redemption 100,000		.40,000	.40,000	.40,000	.40,000													.1,604	03/31/2018	3
.961815-A#-4	Westwood One Inc Sr Gtd Nt 15.000% 07/1		04/29/2011	Call 100,000		.1,892,151	.1,892,151	.780,177	.780,177				.1,111,974									.45,669	07/15/2012	5
.981468-AA-9	World Finl Ppty Fin Corp Tower Ser B		06/01/2011	Paydown		.118,331	.118,331	.122,925	.119,441				(.1,110)									.3,410	09/01/2013	1Z*
.73735L-AB-3	Potash Corp Saskatchewan Inc Nt 7.750%	A	05/31/2011	Maturity		.3,000,000	.3,000,000	.3,031,340	.3,001,769				(.1,769)									.116,250	05/31/2011	2FE
.74042J-AA-1	Preferred Term Sec Ltd XXI FIT Rate Nt S	R	06/22/2011			.159,128	.159,128	.159,128	.159,128													.527	03/22/2038	3FE
.87203R-AC-6	Systems 2001 Asset Tr PTC Ser 2001 CI B	R	06/15/2011	Paydown		.541,819	.541,819	.563,025	.543,789				(.1,970)									.27,844	12/15/2011	3FE
.87938W-AA-1	Telefonica Emisiones SAU Gtd Nt 5.984	F	06/20/2011	Maturity		.2,800,000	.2,800,000	.2,988,328	.2,855,969				(.55,969)									.83,776	06/20/2011	1FE
.922501-AA-9	Vega ContainerVessel PLC Ser 2006-1A CI	F	05/10/2011	Paydown		.50,148	.50,148	.24,828	.24,828				.25,320									.1,395	02/10/2021	1FE
.N6777#-AE-9	Overseas Assistance Fin BV Sr Nt 6.400	F	04/29/2011	Redemption 100,000		.333,333	.333,333	.337,440	.334,653				(.1,320)									.10,667	10/29/2014	2
3899999. Bonds - Industrial and Miscellaneous	(Unaffiliated)					122,251,194	120,600,559	118,505,553	98,837,366	63,291	3,011,019	18,796	3,055,514		122,046,485		204,709	204,709	3,145,860	XXX	XXX			
.01365#-AC-7	Albuquerque Plaza Assoc 1st Mtg Nt 7.4		06/01/2011	Redemption 100,000		.85,611	.85,611	.85,611	.85,611													.2,642	07/01/2015	3
.02780#-AA-0	American National Bank & Tr Cr Tenant Le		06/10/2011	Redemption 100,000		.28,003	.28,003	.28,856	.28,131				(.128)									.880	05/10/2012	1
.03334#-AA-7	Anchorage Permit Ctr Bldg Ls Tr Cr Tenant		06/15/2011	Redemption 100,000		.17,898	.17,898	.17,898	.17,898													.473	02/15/2025	1
.05164#-AA-5	Aurora Health Care (Badger RE) Cr Tenant		06/15/2011	Redemption 100,000		.21,076	.21,076	.20,453	.20,664				.412									.614	12/15/2022	2
.12644#-CA-1	CTL Cap Tr Ser 2004-17 (Texas Instrument		06/15/2011	Redemption 100,000		.83,181	.83,181	.83,181	.83,181													.1,894	01/15/2026	1
.12665#-AA-9	CVS Caremark Wells Farg Bk NW CTL		06/10/2011	Redemption 100,000		.33,563	.33,563	.33,563	.33,563													.1,101	10/10/2031	2
.12946#-AA-6	Calegari /Greigre A/ Cr Tenant Lease		06/15/2011	Redemption 100,000		.35,787	.35,787	.37,002	.36,122				(.335)									.1,138	11/15/2013	1
.13187#-AE-8	Camas Funding Corp Collateral Nt 6.090		06/05/2011	Redemption 100,000		.35,965	.35,965	.35,965	.35,965													.1,095	09/05/2011	3
.15189#-AA-7	Centerpoint Anchorage Tr CTL Lease Bkd P		06/15/2011	Redemption 100,000		.40,550	.40,550	.40,550	.40,550													.1,336	09/15/2022	2
.50026#-AA-3	Kohls Corp Cr Tenant Lease (Shelby MI)		06/15/2011	Redemption 100,000		.10,009	.10,009	.10,574	.10,380				(.371)									.317	12/15/2022	3

STATEMENT AS OF JUNE 30, 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											
..52465#-BF-1	Legg Mason Mtg Cap Corp Ser 2001-CTL-25		06/10/2011	Redemption 100,000			23,247	23,247	25,209	24,354		(1,107)		(1,107)		23,247					.594	04/10/2017	1.....		
..52467#-BC-8	Legg Mason Mtg Cap Corp Cr Tenant Lease		06/15/2011	Redemption 100,000			28,960	28,960	31,853	30,551		(1,590)		(1,590)		28,960					.990	11/15/2018	4.....		
..63080#-AA-5	NARA Caves Lease Tr CTL 5.300% 09/15/2		06/15/2011	Redemption 100,000			56,632	56,632	56,632	56,632						56,632					1,251	09/15/2028	1.....		
..63651P-AA-2	National Inst Health Twinbrook B Bldg Le		06/15/2011	Redemption 100,000			19,794	19,794	19,794	19,794						19,794					.481	01/15/2019	1.....		
..636930-AA-7	NIH 5635 Fishers Place CTL 5.330% 03/1		06/15/2011	Redemption 100,000			92,653	92,653	92,653	92,653						92,653					2,062	03/15/2014	1.....		
..653240-AA-9	Newtown Cr Tenant Lease Ser 2002-CTL 6		06/15/2011	Redemption 100,000			16,728	16,728	16,728	16,728						16,728					.424	05/15/2023	1.....		
..784020-AA-1	SC Commercial Mtg Pass Through Ser 2003-		06/01/2011	Redemption 100,000			15,510	15,510	16,218	16,017		(507)		(507)		15,510					.445	11/01/2026	1.....		
..91737#-AA-3	United States Govt SS Ls FinTr Fed Ls-Bk		06/15/2011	Redemption 100,000			85,651	85,651	85,369	85,487		164		164		85,651					1,680	11/15/2018	1.....		
..91740#-AA-8	United States of America BIA-2 Alberquer		06/15/2011	Redemption 100,000			6,646	6,646	6,646	6,646						6,646					.160	10/15/2025	1.....		
..91741#-AA-9	US Govt Ft Collins Tr CTL APHIS Lease		06/15/2011	Redemption 100,000			39,511	39,511	39,511	39,511						39,511					.890	12/15/2026	1.....		
..94978#-AU-1	Wells Fargo Bank Northwest NA MiRA Lease		06/15/2011	Redemption 100,000			6,263	6,263	6,557	6,500		(237)		(237)		6,263					.193	05/15/2032	1.....		
..94978#-BC-0	Wells Fargo Bank Northwest NA Cr Tenant		06/01/2011	Redemption 100,000			11,267	11,267	11,267	11,267						11,267					.308	11/01/2022	3.....		
..96928#-AC-7	William Blair CTL PTC Ser 2004-1 7,660		06/25/2011	Redemption 100,000			30,444	30,444	34,906	33,276		(2,832)		(2,832)		30,444					.973	01/25/2023	4.....		
4199999. Bonds - Credit Tenant Loans					824,949	824,949	836,996	831,481		(6,531)		(6,531)		(6,531)		824,949					21,941	XXX	XXX		
8399997. Total - Bonds - Part 4					126,014,941	124,364,306	122,220,981	102,569,322	63,291	3,042,813	18,796	3,087,308				125,810,232					204,709	204,709	3,228,084	XXX	XXX
8399998. Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
8399999. Total - Bonds					126,014,941	124,364,306	122,220,981	102,569,322	63,291	3,042,813	18,796	3,087,308				125,810,232					204,709	204,709	3,228,084	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	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	XXX		
9799999. Total - Common Stocks						XXX																	XXX	XXX	
9899999. Total - Preferred and Common Stocks						XXX																	XXX	XXX	
9999999 - Totals					126,014,941	XXX	122,220,981	102,569,322	63,291	3,042,813	18,796	3,087,308				125,810,232					204,709	204,709	3,228,084	XXX	XXX

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

STATEMENT AS OF JUNE 30, 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

STATEMENT AS OF JUNE 30, 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)		
1409999. Subtotal - Hedging Other													4,294	13,456	XXX	13,456	(12,835)				1,750	XXX	XXX	
1419999. Subtotal - Replication													53,546		XXX	45,565					3,000,000	XXX	XXX	
1429999. Subtotal - Income Generation														XXX							XXX	XXX		
1439999. Subtotal - Other														XXX							XXX	XXX		
1449999 - Totals													118,579	(4,026,417)	XXX	(3,618,062)	(12,835)	(1,267,600)				3,098,938	XXX	XXX

(a)

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

Schedule DB - Part B - Section 1 - Futures Contracts Open
N O N E

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

STATEMENT AS OF JUNE 30, 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.		(3,514,172)							
Goldman Sachs Group	Y.	Y.	13,456			13,456					
Merrill Lynch Capital Svcs	Y.	Y.		(525,701)							
Morgan Stanley & Co Intl Ltd	Y.	Y.									
Royal Bank of Scotland PLC	Y.	Y.									
UBS AG	Y.	Y.									
0299999. Total NAIC 1 Designation			355,000	13,456	(4,039,873)	13,456	444,166	(4,062,228)	89,166	3,098,938	3,001,750
0899999 - Totals			355,000	13,456	(4,039,873)	13,456	444,166	(4,062,228)	89,166	3,098,938	3,001,750

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
..... Overnight Repos .....	.....1.....		9,591,102	9,591,102	
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations			9,591,102	9,591,102	XXX
86361G-AB-2 Structured Asset Sec Corp Ser 2006-BC2 C	17*		1,241	1,250	09/25/2036
3399999. Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			1,241	1,250	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds			9,592,343	9,592,352	XXX
4199999. Total - Credit Tenant Loans					XXX
4899999. Total - Hybrid Securities					XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					XXX
7799999. Total - Issuer Obligations			9,591,102	9,591,102	XXX
7899999. Total - Residential Mortgage-Backed Securities			1,241	1,250	XXX
7999999. Total - Commercial Mortgage-Backed Securities					XXX
8099999. Total - Other Loan-Backed and Structured Securities					XXX
8399999. Total Bonds			9,592,343	9,592,352	XXX
8999999. Total - Preferred Stocks					XXX
9799999. Total - Common Stocks					XXX
9899999. Total - Preferred and Common Stocks					XXX
9999999 - Totals			9,592,343	9,592,352	XXX

General Interrogatory:

1. Total activity for the year to date Fair Value \$(89,088,613) Book/Adjusted Carrying Value \$(89,089,094)
2. Average balance for the year to date Fair Value \$75,502,204 Book/Adjusted Carrying Value \$75,502,480
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1 \$9,592,352 NAIC 2 \$ NAIC 3 \$ NAIC 4 \$ NAIC 5 \$ NAIC 6 \$

STATEMENT AS OF JUNE 30, 2011 OF THE NATIONAL LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

9999999 - Totals

xxx

General Interrogatory:

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

STATEMENT AS OF JUNE 30, 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				36,409	63,998	406,954	XXX
JPMorgan Chase	New York, NY				(1,221,445)	10,364,204	12,340,225	XXX
US Bank	Minneapolis, MN				803,425	402,044	806,745	XXX
0199998. Deposits in ...	1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX		50,034	47,493	18,793	XXX
0199999. Totals - Open Depositories		XXX	XXX		(331,577)	10,877,739	13,572,717	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		(331,577)	10,877,739	13,572,717	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX		(331,577)	10,877,739	13,572,717	XXX

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