



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)		
	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)		
	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)		
	statacct@nationwide.com (E-mail Address)			877-669-5908 (FAX Number)		

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

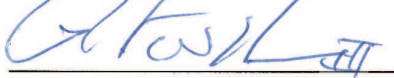
Timothy Gerard Frommeyer	Peter Anthony Golato	Stephen Scott Rasmussen
Mark Raymond Thresher	Kirt Alan Walker	

State of Ohio SS:
County of Franklin

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



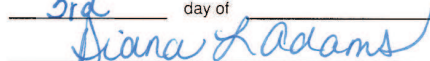
Kirt Alan Walker
President & COO



Robert William Horner, III
VP - Corp Governance & Secretary

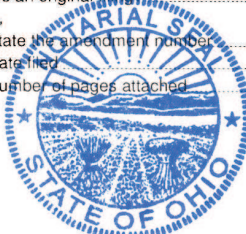


David Patrick LaPaul
Sr VP & Treasurer

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


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

Yes [X] No []



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

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)		
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)		

SUMMARY OF OPERATIONS

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	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)	(27,760,053)	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 \$ 11,554,086 tax on capital gains (losses)	(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:

--	--	--	--

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)			

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 Staetment 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			<u>\$ 3,412,042</u>			

(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	\$	<u>(35,852,454)</u>
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	\$	28,282,463
2. 12 Months or Longer	\$	<u>194,875,464</u>

(5) The Company reviews all loan-backed and structured securities in which the fair value of the given security is less than the amortized cost to determine if a given security is other-than-temporarily impaired. The Company examines characteristics of the underlying collateral, such as delinquency and default rates, the quality of the underlying borrower, the type of collateral in the pool, the vintage year of the collateral, subordination levels within the structure of the collateral pool 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	<u>\$ 325,279</u>	<u>\$ 17,251</u>	<u>\$ (113,215)</u>	<u>\$ 20,337</u>	<u>\$ -</u>	<u>\$ (10,892)</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>

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			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	\$ 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>

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.

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 [X] No []
- 1.2

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

Yes [X] No []
- 2.1

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

Yes [] No [X]
- 2.2

If yes, date of change:
3.

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

Yes [] No [X]

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

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

Yes [] No [X]
- 4.2

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

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

5.

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

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

If yes, attach an explanation.
- 6.1

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

12/31/2006
- 6.2

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

12/31/2006
- 6.3

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

02/26/2008
- 6.4

By what department or departments?
Ohio
- 6.5

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

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

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

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

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

Yes [] No [X]
- 7.2

If yes, give full information:
- 8.1

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

Yes [] No [X]
- 8.2

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

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

Yes [X] No []
- 8.4

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

1	2	3	4	5	6	7
Affiliate Name	Location (City, State)	FRB	OCC	OTS	FDIC	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

GENERAL INTERROGATORIES

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

Yes [X] No []
- 9.11

If the response to 9.1 is No, please explain:
- 9.2

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes [X] No []
- 10.2

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

\$

INVESTMENT

- 11.1

Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes [] No [X]
- 11.2

If yes, give full and complete information relating thereto:
12.

Amount of real estate and mortgages held in other invested assets in Schedule BA:

\$
13.

Amount of real estate and mortgages held in short-term investments:

\$
- 14.1

Does the reporting entity have any investments in parent, subsidiaries and affiliates?

Yes [X] No []
- 14.2

If yes, please complete the following:
- | | 1 | 2 |
|---|---|--|
| | Prior Year-End
Book/Adjusted
Carrying Value | Current Quarter
Book/Adjusted
Carrying Value |
| 14.21 Bonds | \$ | \$ |
| 14.22 Preferred Stock | \$ | \$ |
| 14.23 Common Stock | \$ | \$ |
| 14.24 Short-Term Investments | \$ | \$ |
| 14.25 Mortgage Loans on Real Estate | \$ 9,630,363 | \$ 14,305,156 |
| 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 | \$ | \$ |
- 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:

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

\$

536,698,371

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 [] No [X]

3.2

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

\$

3.3

Do you act as an administrator for health savings accounts?

Yes [] No [X]

3.4

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

\$

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

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

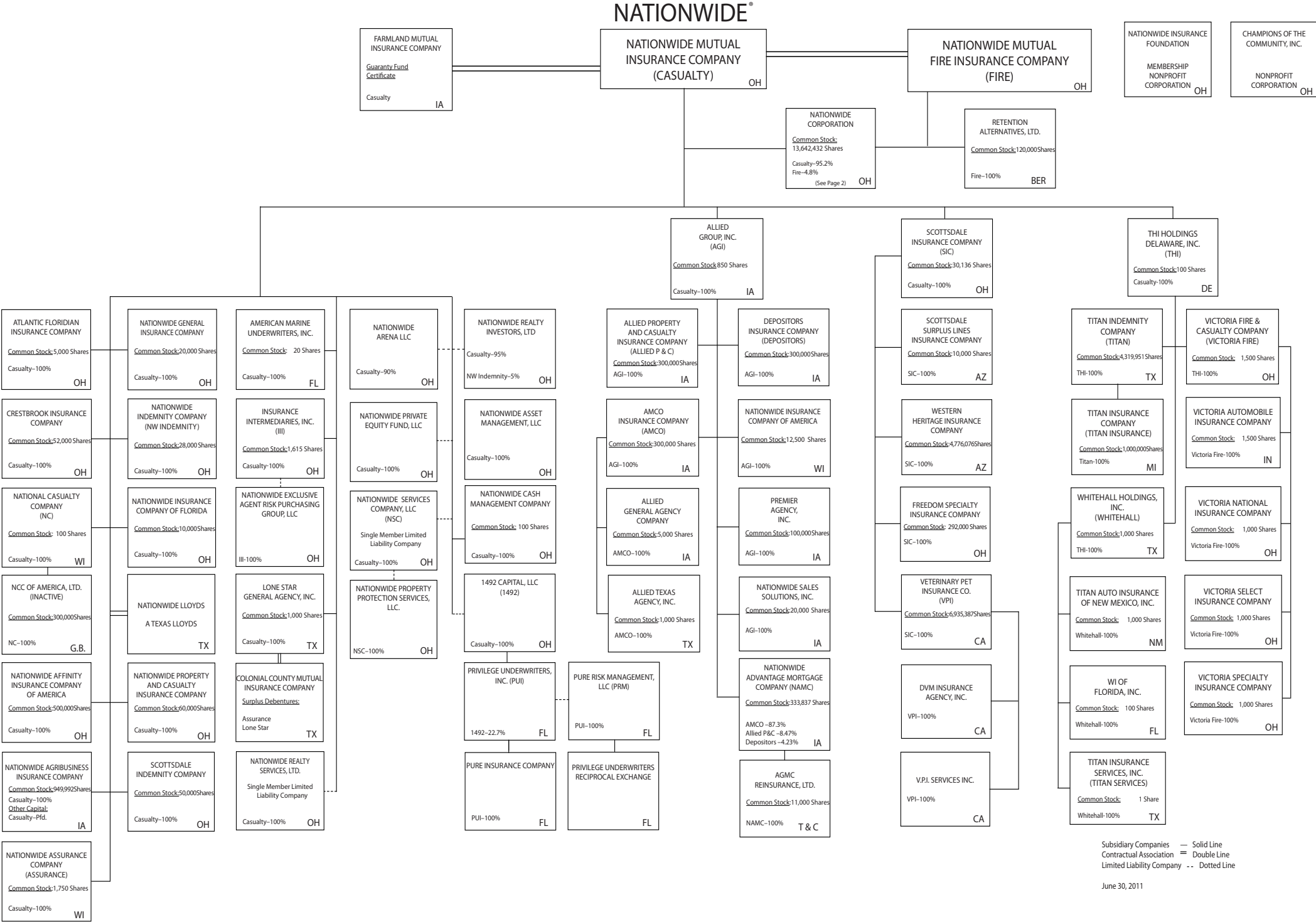
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

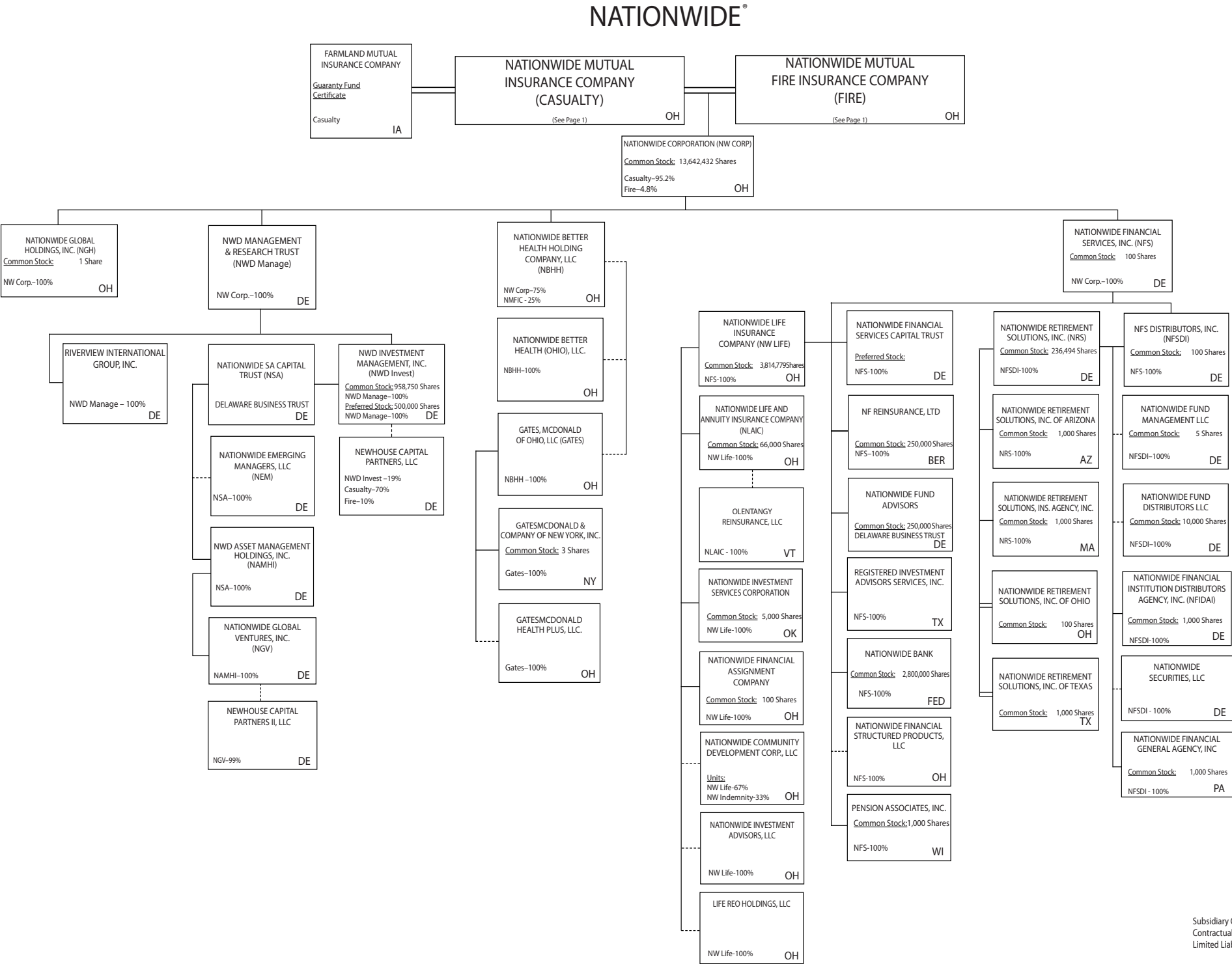
Current Year To Date - Allocated by States and Territories

States, Etc.			1	Direct Business Only					
				Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
				2 Life Insurance Premiums	3 Annuity Considerations				
1.	Alabama	AL	L	2,069,161			193,909	2,263,070	
2.	Alaska	AK	L	67,664				67,664	
3.	Arizona	AZ	L	7,038,963	381,727		820,974	8,241,664	
4.	Arkansas	AR	L	2,050,229				2,050,229	
5.	California	CA	L	25,189,955	47,488		930,464	26,167,907	
6.	Colorado	CO	L	4,838,708			285,686	5,124,394	
7.	Connecticut	CT	L	2,603,423			47,877	2,651,300	
8.	Delaware	DE	L	2,617,261			64,010	2,681,271	
9.	District of Columbia	DC	L	194,528			1,600	196,128	
10.	Florida	FL	L	12,431,157		368	513,664	12,945,189	
11.	Georgia	GA	L	3,931,560			91,866	4,023,426	
12.	Hawaii	HI	L	2,568,736			4,389,229	6,957,965	
13.	Idaho	ID	L	700,104				700,104	
14.	Illinois	IL	L	7,778,315	9,778		2,745,721	10,533,814	
15.	Indiana	IN	L	1,564,703	99,767		491,924	2,156,394	
16.	Iowa	IA	L	864,341			225,311	1,089,652	
17.	Kansas	KS	L	973,648			25,118	998,766	
18.	Kentucky	KY	L	3,582,787			237,939	3,820,726	
19.	Louisiana	LA	L	2,335,877			1,002,853	3,338,730	
20.	Maine	ME	L	283,812				283,812	
21.	Maryland	MD	L	6,565,276		26	620,292	7,185,594	
22.	Massachusetts	MA	L	3,994,087	136,668		201,350	4,332,105	
23.	Michigan	MI	L	9,358,342	6,646		940,195	10,305,183	
24.	Minnesota	MN	L	3,066,172			657,326	3,723,498	
25.	Mississippi	MS	L	1,392,734			38,279	1,431,013	
26.	Missouri	MO	L	2,976,474			528,586	3,505,060	
27.	Montana	MT	L	169,546			21,473	191,019	
28.	Nebraska	NE	L	795,684			41,574	837,258	
29.	Nevada	NV	L	1,665,972			104,000	1,769,972	
30.	New Hampshire	NH	L	376,595				376,595	
31.	New Jersey	NJ	L	8,143,996			830,417	8,974,413	
32.	New Mexico	NM	L	240,375			113,750	354,125	
33.	New York	NY	N	279,509			(210)	279,299	
34.	North Carolina	NC	L	12,448,610			2,503,744	14,952,354	
35.	North Dakota	ND	L	184,515			25,600	210,115	
36.	Ohio	OH	L	16,645,356	49,979		2,126,182	18,821,517	
37.	Oklahoma	OK	L	1,439,897	289,673		307,290	2,036,860	
38.	Oregon	OR	L	1,987,979			1,632,582	3,620,561	
39.	Pennsylvania	PA	L	17,272,997		165	2,444,421	19,717,583	
40.	Rhode Island	RI	L	738,274			2,200	740,474	
41.	South Carolina	SC	L	3,746,649			774,275	4,520,924	
42.	South Dakota	SD	L	732,299				732,299	
43.	Tennessee	TN	L	3,295,028		440	1,880,158	5,175,626	
44.	Texas	TX	L	14,667,007	75,517		928,308	15,670,832	
45.	Utah	UT	L	2,172,071			605,179	2,777,250	
46.	Vermont	VT	L	266,484				266,484	
47.	Virginia	VA	L	7,793,408	100,750	25	454,172	8,348,355	
48.	Washington	WA	L	3,676,676			1,985,856	5,662,532	
49.	West Virginia	WV	L	2,082,306			86,037	2,168,343	
50.	Wisconsin	WI	L	1,082,399			968,244	2,050,643	
51.	Wyoming	WY	L	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	
5801.	DETAILS OF WRITE-INS 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 INSURANCE COMPANIES

12.2

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.

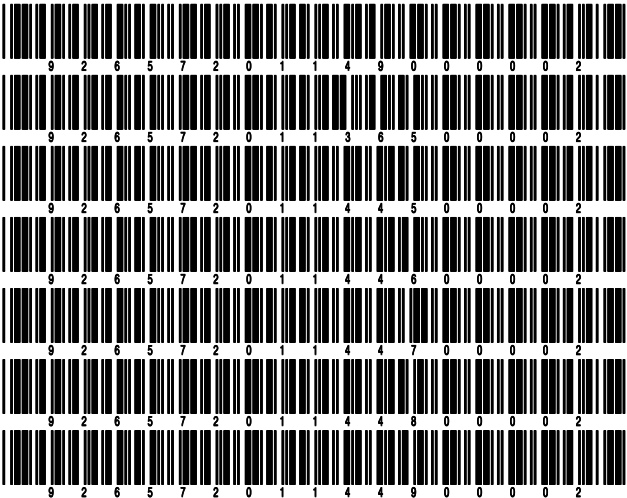
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required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



SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	553,953,861	667,093,884
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	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	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals		
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value		
10. Deduct current year's other than temporary impairment recognized		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	3,218,468,330	2,937,696,197
2. Cost of bonds and stocks acquired	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 \$

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals	71,211,069	xxx	71,211,069	935	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	45,840,524	169,177,672
2. Cost of short-term investments acquired	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

SCHEDULE DB - PART C - SECTION 1

[illegible]

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	1	3,000,000	1	3,000,000					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

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

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

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

SCHEDULE B - PART 2

[illegible]

SCHEDULE B - PART 3

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1000620	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			

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SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1000881	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			
00-1000999	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	FINDLAY 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	HEBRON	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	CONVERS	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	PAWUCKET/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			

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SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1100458	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	TRAVERSE 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	CHEEKTOWAGA	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			

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SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101714	CHEEKTOWAGA	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	MARRIETTA	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	RANCHO 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	TRAVERSE 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	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
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 CI 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		2FE
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		3Z
29439@-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 Finance 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 Flt Rate Mez	R	.06/23/2011	Interest Capitalization		14,065	14,065		6FE
74042H-AC-1	Preferred Term Sec Ltd XIX Flt 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	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	XXX
8999999. Total - Preferred Stocks							XXX		XXX
9799997. Total - Common Stocks - Part 3							XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks							XXX		XXX
9899999. Total - Preferred and Common Stocks							XXX		XXX
9999999 - Totals						116,945,687	XXX	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	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
29358B-AA-0	Enesco Offshore Inc Title XI Financing		06/01/2011	Redemption	100.0000																
36209M-YH-1	GNMA PTC # 476012 6.500% 05/15/28		06/01/2011	Paydown		133,326	133,326	132,804	133,090		236		236		133,326				4,240	12/01/2015	1FE
36209M-ND-0	GNMA PTC # 483788 6.500% 12/15/13		06/01/2011	Paydown		2,016	2,016	1,999	2,000		16		16		2,016				55	05/15/2028	1
36210A-4J-3	GNMA PTC # 483788 6.500% 12/15/13		06/01/2011	Paydown		11,798	11,798	12,023	11,861		(63)		(63)		11,798				321	12/15/2013	1
36210D-BL-4	GNMA PTC # 488843 6.500% 01/15/14		06/01/2011	Paydown		6,134	6,134	6,217	6,161		(27)		(27)		6,134				166	02/15/2014	1
36210D-BQ-3	GNMA PTC # 488847 6.500% 01/15/14		06/01/2011	Paydown		20,297	20,297	20,688	20,409		(111)		(111)		20,297				548	01/15/2014	1
36225*-AA-1	GSA IRS Lease Tr PTC Ser 2009 5.930% 0		06/11/2011	Redemption	100.0000														446	01/15/2014	1
362253-AA-4	GSA Guam LP Gen Svcs Admin Lease Oblig		06/15/2011	Redemption	100.0000																
36225B-EW-4	GNMA PTC # 781049 6.500% 06/15/14		06/01/2011	Paydown		96,317	96,317	89,382	95,150		1,167		1,167		96,317				3,178	12/15/2012	1
36225B-GC-6	GNMA PTC # 781095 6.500% 08/15/14		06/01/2011	Paydown		13,847	13,847	13,626	13,725		121		121		13,847				379	06/15/2014	1
0599999	Bonds - U.S. Governments					468,427	468,427	461,481	467,029		1,398		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		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		4,847		91,798				1,296	08/15/2018	1
3128H7-CB-6	FHLMC Pool #E99066 3.500% 09/15/18		06/01/2011	Paydown		191,297	191,297	175,306	181,200		10,098		10,098		191,297				3,033	09/15/2018	1
3128H7-US-2	FHLMC Pool #E99273 3.500% 10/15/18		06/01/2011	Paydown		52,459	52,459	49,328	50,354		2,105		2,105		52,459				766	10/15/2018	1
3128H7-MX-7	FHLMC Pool #E99374 3.500% 10/15/18		06/01/2011	Paydown		100,758	100,758	92,163	95,080		5,679		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		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)		(7)		1,687				49	06/15/2016	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)		(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)		(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)		(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		10,471		270,592				4,080	09/15/2018	1
313376-MA-0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26		06/01/2011	Paydown		28,840	28,840	29,733	29,377		(537)		(537)		28,840				781	04/01/2025	1
31337E-LG-7	FHLMC REMIC Ser 2064-M 6.000% 06/15/28		06/01/2011	Paydown		22,751	22,751	23,334	23,143		(392)		(392)		22,751				596	05/01/2028	1
31337K-S5-5	FHLMC REMIC Ser 2136-A 6.000% 03/15/29		06/01/2011	Paydown		5,226	5,226	4,900	5,042		184		184		5,226				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)		(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		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		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		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)		(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)		(9)		6,342				184	07/01/2022	1
31359P-DJ-2	FNMA ACES Ser 1997-M2 CI Z 7.125% 01/1		06/01/2011	Paydown		1,351	1,351	1,452	1,448		(96)		(96)		1,351				40	01/01/2032	1
313602-3E-2	FNMA REMIC Ser 1989-67D 9.000% 10/25/1		06/01/2011	Paydown		748	748	745	744		4		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)		(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)		(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		2		1,028				46	10/01/2011	1
313602-W4-2	FNMA REMIC Ser 1989-62G 8.600% 10/25/1		06/01/2011	Paydown		939	939	904	925		15		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		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)		(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		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		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)		(472)		15,727				444	10/25/2012	1
31377T-SX-0	FNMA DUS Pool #387062 5.830% 08/25/14		06/01/2011	Paydown		7,165	7,165	7,555	7,303		(138)		(138)		7,165				176	08/25/2014	1
31392A-F5-2	FNMA Ser 2001-73 CI PG 6.000% 09/25/31		06/01/2011	Paydown		221,080	221,080	230,036	222,746		(1,666)		(1,666)		221,080				5,393	02/01/2013	1
31392E-HX-1	FNMA REMIC Ser 2002-53 CI PD 6.000% 01		06/01/2011	Paydown		76,413	76,413	77,654	76,517		(104)		(104)		76,413				1,902	06/01/2012	1
31392U-KL-7	FHLMC REMIC Ser 2504-N 5.500% 09/15/1		06/01/2011	Paydown		21,005	21,005	21,461	21,145		(140)		(140)		21,005				474	09/01/2017	1
31393D-TX-9	FNMA REMIC Ser 2003-W10 CI 1A4 4.505%		06/01/2011	Paydown		21,826	21,826	21,825	21,797		29		29		21,826				419	06/25/2043	1
31393E-LF-4	FNMA REMIC Ser 2003-W12 CI 1A8 4.550%		06/01/2011	Paydown		48,043	48,043	47,082	47,308		735		735		48,043				908	06/25/2043	1
31393H-R8-7	FHLMC REMIC Ser 2558 CI UE 5.500% 05/1		06/01/2011	Paydown		138,005	138,005	138,436	137,901		104		104		138,005				3,121	08/01/2013	1
31393R-4P-2	FHLMC REMIC Ser 2617 CI BG 4.000% 11/1		06/01/2011	Paydown		114,236	114,236	112,237	113,519		717		717		114,236				1,857	11/15/2030	1
31393R-5J-5	FHLMC REMIC Ser 2617 CL DN 4.500% 10/1		06/01/2011	Paydown		78,656	78,656	74,244	77,802		854		854		78,656				1,418	10/15/2030	1
31394H-ZZ-7	FHLMC REMIC Ser 2672 CI XB 5.500% 09/1		06/01/2011	Paydown		69,587	69,587	71,501	70,811		(1,224)		(1,224)		69,587				1,530	03/01/2023	1
31395M-QS-1	FHLMC REMIC Ser 2935 CI LM 4.500% 02/1		06/01/2011	Paydown		53,804	53,804	51,148	51,971		1,833		1,833		53,804				1,012	02/15/2035	1
31398V-ZX-7	FHLMC REMIC Ser 3660 CI H 4.500% 10/15		06/01/2011	Paydown		202,997	202,997	214,415	211,227		(8,230)		(8,230)		202,997				3,656	11/01/2015	1
31402E-HA-9	FNMA Pool #726625 3.500% 07/25/18		06/01/2011	Paydown		5,229	5,229	4,952	5,031		198		198		5,229				76	07/25/2018	1

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	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design-ation or Market In-dicator (a)
.31402Q-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
.31403B-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
.31405E-6P-5	FNMA Pool #787578 6.000% 07/25/35		06/01/2011	Paydown		.29,509	.29,509	.30,178	.30,143		(.634)		(.634)		.29,509				.737	07/25/2035	1
.677555-WY-6	Ohio St Econ Development Rev Enterprise		06/01/2011	Call 100.0000 Redemption 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			.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 Revenues					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	Aames 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	MRG Energy Extended TL B2 Nt 1 5.500%		06/30/2011	Redemption 100.0000		.3,163	.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 Cl		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 Gtd 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 NPI LLC Sr Unsecd 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-WD Cl AF6		06/01/2011	Paydown		.499,665	.499,665	.499,443	.499,104		.561		.561		.499,665				10,784	10/25/2033	1Z*
.04231F-AA-7	Armstrong/Heinz Contract Sec Lease Backe		06/15/2011	Redemption 100.0000		.79,383	.79,383	.79,383	.79,383						.79,383				1,616	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	Bank 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*
.05948K-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*
.05948K-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	Redemption 100.0000		.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 Sr Nt 2.375% 11/01/15		05/06/2011	Credit Suisse First Boston		9,838,600	.10,000,000	.10,021,600	.10,021,096		(.1,448)		(.1,448)		.10,019,648				125,347	11/01/2015	2FE
.12489W-NP-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 Cl		04/01/2011	Paydown		.7,972	.7,972	.8,019	.8,004		(.32)		(.32)		.7,972				.124	04/01/2027	3Z*
.12667F-TA-3	Countrywide Alt Loan Tr Ser 2004-J7 Cl 1		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	CMBS Inc Ser 2006-6CB Cl 1A4 5.500% 0		06/01/2011	Paydown		.50,340	.50,340	.44,077	.44,077		6,262		6,262		.50,340				2,269	05/25/2036	3Z*
.126694-E9-5	CIHL Inc Ser 2006-0A4 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*
.126694-E9-5	CIHL Inc Ser 2006-0A4 Cl A1 1.278% 04/		04/01/2011	Paydown		.131,975	.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 1A6 5.500		06/01/2011	Paydown		.73,711	.73,711	.71,641	.72,409		1,301		1,301		.73,711				1,704	10/25/2033	1Z*
.14155#-AA-8	Cardinals Ballpark LLC Sr Nt 5.720% 09		04/19/2011	Various															(.2,168)	09/30/2027	2
.141749-AA-9	Carey Comm Mtg Tr Ser 2002-1 Cl A 5.97		06/10/2011	Paydown		.1,036,002	.1,036,002	.1,036,002	.1,036,002						.1,036,002				30,861	09/20/2019	1Z*
.149837-AA-4	CBA Small Balance Comm Mtg Tr Ser 2006-1		06/27/2011	Paydown		.58,555	.58,555	.23,270	.23,012		.35,543		.35,543		.58,555				.147	06/25/2038	6FE
.15128#-AH-6	Cemex Espana Fin LLC Sr Nt Ser A 8.910		04/05/2011	Call 100.0000		.340,691	.340,691	.298,745	.309,486		.31,205		.31,205		.340,691				6,746	02/14/2014	4
.15131G-QM-9	Cendant Mortgage Corp Ser 2003-3P Cl A6		06/01/2011	Paydown		.196,176	.196,176	.198,383	.196,974		(.798)		(.798)		.196,176				4,267	03/01/2033	1Z*
.16119#-AA-8	Charter Communications TL C-Ext 1L Nt 2		06/30/2011	Redemption 100.0000		.12,531	.12,531	.11,779	.11,828		.703		.703		.12,531				212	09/06/2016	3FE
.16678R-DU-8	Chevy Chase Mtg Funding Corp Ser 2005-3A		05/25/2011	Paydown		.84,177	.84,177	.82,493	.82,869		1,308		1,308		.84,177				.186	07/25/2036	1Z*
.172905-BB-6	Citibank NA Ser 1986-P Cl 1 9.500% 10/		06/01/2011	Paydown		.168	.168	.171	.168						.168				.6	09/01/2016	1Z*
.17306U-BD-9	Citifinancial Mtg Sec Inc Ser 2003-2 Cl		05/01/2011	Paydown		.46,487	.46,487	.43,814	.44,578		1,908		1,908		.46,487				.673	05/25/2033	1Z*
.17306U-CE-6	Citifinancial Mtg Sec Inc Ser 2004-1 Cl		06/01/2011	Paydown		.72,312	.72,312	.72,308	.72,263		.50		.50		.72,312				1,212	04/25/2034	1Z*

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	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design-ation or Market In-dicator (a)
17307G-MC-9	Citigroup Mtg Ln Tr Ser 2004-HYB4 CI AA		06/25/2011	Paydown		6,491	6,491	6,498	6,497		(6)		(6)		6,491				18	12/25/2034	1Z*
20046E-AG-8	COMM Ser 2001-J1A CI E 6.830% 02/16/34		06/01/2011	Paydown		101,593	101,593	108,276	103,562		(1,968)		(1,968)		101,593				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		12,500,000				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)		22,869				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		58,014				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	01/29/2016	3Z
				Redemption 100.0000																	
22942G-AC-3	Cablevision (CSC Holdings) Incremental T		06/30/2011	Redemption		2,472	2,472	2,472							2,472				2	01/29/2016	3Z
				Redemption 100.0000																	
24736C-AG-9	Delta Airlines XO Equip TL Nt 1 3.746%		06/30/2011			77,586	77,586	77,586	77,586						77,586				1,493	04/30/2012	3FE
251510-AW-3	Deutsche Alt-A Sec Inc Ser 2003-2XS CI A		06/01/2011	Paydown		131,678	131,678	131,650	131,556		122		122		131,678				2,868	09/25/2033	1Z*
251510-FX-6	Deutsche Alt-A Sec Inc Ser 2005-4 CI A6		06/01/2011	Paydown		52,768	52,768	49,509	52,768		3,259		3,259		52,768				1,180	09/25/2035	2Z*
251563-CB-6	Deutsche Mtg Sec Inc Ser 2004-1 CI A6		06/01/2011	Paydown		346,514	346,514	346,416	345,909		605		605		346,514				7,072	12/25/2033	1Z*
268668-FD-7	EMC Mtg Loan Tr Ser 2006-A CI A 0.636%		06/27/2011	Paydown		81,624	81,624	64,706	64,706		16,919		16,919		81,624				235	12/25/2042	1Z*
				Credit Suisse First Boston		2,771,875	2,500,000	2,733,250	2,720,357		(6,979)		(6,979)		2,713,378		58,497	58,497	127,373	08/15/2018	2FE
30212P-AB-1	Expedia Inc Gtd Nt 7.456% 08/15/18		04/18/2011	Redemption																	
				Redemption 100.0000																	
302567-AA-0	FPL Energy American Wind LLC Sr Nt 6.6		06/20/2011			129,000	129,000	129,000	129,000						129,000				8,564	06/20/2023	3FE
				Redemption 100.0000																	
302569-AA-6	FPL Virginia Funding Corp Sr Nt 7.520%		06/30/2011			83,218	83,218	83,607	83,498		(280)		(280)		83,218				3,129	06/30/2019	3FE
				Redemption 100.0000																	
32007U-AG-4	First Data Corp Term Ln B2 Nt 1 2.936%		04/13/2011			293,429	293,429	250,515	254,804		38,624		38,624		293,429				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				37,949	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	01/01/2015	1Z*
36170U-BX-8	G-FORCE LLC Ser 2005-RR2 CI A2 5.158%		06/01/2011	Paydown		59,436	59,436	59,732	59,266		170		170		59,436				1,434	12/01/2011	1Z*
36185N-4G-2	GMAC Mtg Corp Loan Tr Ser 2004-J4 CI A3		06/01/2011	Paydown		370,002	370,002	367,227	368,464		1,537		1,537		370,002				9,987	09/25/2034	1Z*
36226M-AE-3	GRMT Mtg Loan Tr Ser 2001-1A CI A5 6.6		06/01/2011	Paydown		45,853	45,853	45,855	45,694		160		160		45,853				1,280	08/01/2011	1Z*
36228C-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				132,934	10/01/2014	1Z*
36228F-3Q-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				3,302	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*
				Redemption 100.0000																	
38119#-AA-2	Golden Spread Elec Cooperative 1st Mtg N		05/06/2011			55,904	55,904	55,904	55,904						55,904				1,607	05/06/2025	1FE
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	06/07/2011	2
				Redemption 100.0000																	
438499-AA-3	Honeywell En Sav Perf CtrctTr PTC 6.10		06/01/2011			111,011	111,011	111,011	111,011						111,011				2,824	12/01/2015	1
45254N-GA-9	IMPAC CMB Tr Ser 2003-11 CI 2A1 1.026%		06/25/2011	Paydown		334,271	334,271	329,257	329,431		4,840		4,840		334,271				1,643	10/25/2033	1Z*
45254N-PV-3	IMPAC CMB Tr Ser 2005-5 CI 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 Secd Assets CMN Owner Tr Ser 2004-		06/01/2011	Paydown		173,800	173,800	173,800	173,668		133		133		173,800				3,868	08/25/2034	1Z*
45254T-PY-4	IMPAC Secd Assets CMN Owner Tr Ser 2004-		06/27/2011	Paydown		52,754	52,754	52,894	52,864		(109)		(109)		52,754				281	10/25/2027	1Z*
45254T-TN-4	IMPAC Secd Assets CMN Owner Tr Ser 2006-		06/27/2011	Paydown		517,261	517,261	517,261	517,261						517,261				1,254	05/25/2036	1Z*
45660N-JB-9	Residential Asset Sec Tr Ser 2004-A4 CI		06/01/2011	Paydown		250,992	250,992	251,463	250,286		707		707		250,992				6,258	08/01/2012	1Z*
45660N-YZ-2	Residential Asset Sec Tr Ser 2004-R1 CI		04/01/2011	Paydown		242	242	221	231						231		(231)	(231)	3	08/25/2033	1Z*
				Redemption 100.0000																	
45957#-AD-8	International Group Ser A Gtd Sr Nt 5		04/29/2011			600,000	600,000	600,000	600,000						600,000				15,720	11/01/2011	3
466247-MU-4	JP Morgan Mtg Tr Ser 2005-S1 CI 2A3 5		06/01/2011	Paydown		104,644	104,644	105,510	105,282		(639)		(639)		104,644				2,325	10/01/2034	2Z*
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	06/01/2015	1Z*
				Redemption 100.0000																	
49725V-AA-0	Kiowa Power Partners LLC Ser A Sr Sec Nt		06/30/2011			146,824	146,824	146,824	146,824						146,824				3,532	12/30/2013	2FE
52518R-CD-6	Lehman Structured Sec Corp Ser 2005-1 CI		06/27/2011	Paydown		97,348	97,348	97,318	34,029	63,291	28		63,319		97,348				249	09/26/2045	1Z*
				Redemption 100.0000																	
52602F-AD-1	Lender Processing Services Term Ln B Nt		06/30/2011			5,000	5,000	4,950	4,970		30		30		5,000				69	07/02/2014	2FE
55265K-FB-1	Master Asset Sec Tr Ser 2003-7 CI 4A33		06/01/2011	Paydown		97,826	97,826	92,324	94,708		3,118		3,118		97,826				2,113	09/25/2033	1Z*
55265K-Q3-6	Master Asset Sec Tr Ser 2003-9 CI 2A8		06/01/2011	Paydown		254,817	254,817	248,327	249,860		4,957		4,957		254,817				5,588	10/25/2033	1Z*
576434-A2-0	Master Asset Securitization Tr Ser 2004-		06/01/2011	Paydown		33,847	33,847	34,186	34,095		(248)		(248)		33,847				810	11/01/2034	2Z*
576434-J5-4	Master Asset Securitization Tr Ser 2005-		06/01/2011	Paydown		92,974	92,974	94,630	94,224		(1,250)		(1,250)		92,974				2,075	01/01/2035	2Z*
576434-N2-6	Master Asset Securitization Tr Ser 2005-		06/01/2011	Paydown		19,082	19,082	18,762	18,808		274		274		19,082				427	04/25/2035	1Z*
576434-UH-5	Master Asset Securitization Tr Ser 2004-		06/01/2011	Paydown		41,855	41,855	41,855	41,855						41,855				900	08/25/2034	1Z*
576434-WD-2	Master Asset Securitization Tr Ser 2004-		06/01/2011	Paydown		40,386	40,386	40,702	40,472		(86)		(86)		40,386				851	12/01/2018	1Z*
57643M-JM-7	Master Asset Securitization Tr Ser 2004-		06/01/2011	Paydown		172,151	172,151	168,923	169,883		2,268		2,268		172,151				1,403	12/25/2034	1Z*

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	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design-ation or Market In- dicator (a)
..585055-AJ-5	Medtronic Inc Conv Bd 1.500% 04/15/11		04/15/2011	Maturity Redemption 100.0000		5,000,000	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	Paydown		133,685	133,685	139,285	134,560		(875)		(875)		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*
..59549W-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
..61746W-G9-5	Morgan StanleyDeanWitter Cap I Ser 2003-		06/01/2011	Paydown Redemption 100.0000		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	Tax Free Exchange		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				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 Redemption 100.0000		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 100.0000		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	Paydown		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 Cl		06/01/2011	Paydown		582,602	582,602	582,471	581,924		677		677		582,602				12,586	11/25/2033	1Z*
..65535V-CN-6	Nomura Asset Sec Corp Ser 2004-AP1 Cl A6		06/01/2011	Paydown		169,445	169,445	169,441	169,273		173		173		169,445				3,160	03/25/2034	1Z*
..65535V-DC-9	Nomura Asset Sec Corp Ser 2004-AP2 Cl A6		06/01/2011	Paydown		22,541	22,541	22,363	22,386		155		155		22,541				505	07/25/2034	1Z*
..65535V-GH-5	Nomura Asset Sec Corp Ser 2004-AP3 Cl A6		06/01/2011	Paydown		36,006	36,006	36,006	35,955		51		51		36,006				699	10/25/2034	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)		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 Redemption 100.0000		8,155,815	8,000,000	8,156,720	8,156,466		(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	Direct		487,805	487,805	487,805	487,805						487,805				15,697	02/14/2012	4Z
..69639#-AA-0	Palisade Holdings L L C Sub Nt 6.838%		05/15/2011	Maturity		12,958	12,958	12,958	12,958							12,958		12,958		6	
..701094-AF-1	Parker-Hamfin Corp Nt 7.300% 05/15/1		05/15/2011	Call 100.0000		3,000,000	3,000,000	3,124,230	3,006,620		(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	Paydown		9,213	9,213	9,213	9,213						9,213				549	09/01/2012	5*
..73316P-AF-7	Popular ABS Mtg Pass Thru Tr Ser 2004-4		06/01/2011	Redemption 100.0000		26,222	26,222	26,221	26,164		58		58		26,222				498	09/25/2034	1Z*
..73932L-AA-1	Power Receivable Finance LLC Sr Nt 6.2		04/01/2011	Paydown		195,442	195,442	195,384	195,435		7		7		195,442				6,147	01/01/2012	2FE
..743917-B#-4	Prudential Ins Co of America Ser 1985-J		06/01/2011	Maturity		83	83	87	84		(1)		(1)		83				5	12/01/2011	5*
..74835N-AJ-4	Questa Pipeline Co MT Nt 7.090% 06/01		06/01/2011	Paydown		5,000,000	5,000,000	5,116,520	5,006,564		(6,564)		(6,564)		5,000,000				177,250	06/01/2011	1FE
..74922P-AC-8	Residential Accredit Loans Ser 2007-QA2		06/27/2011	Paydown		65,408	104,497	69,922	88,718			18,796	(18,796)		69,922		(4,514)	(4,514)	182	02/25/2037	1Z*
..750754-AB-9	Railcar Leasing LLC Ser 1 Cl A2 7.125%		04/15/2011	Paydown Redemption 100.0000		41,180	41,180	47,759	42,397		(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	Paydown		120,125	120,125	136,422	128,101		(7,975)		(7,975)		120,125				3,829	05/15/2017	4FE
..760985-5D-9	Residential Asset Mtg Prod Inc Ser 2004-		06/01/2011	Paydown		56,701	56,701	56,488	55,362		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		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		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		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		219		219		247,857				4,725	09/25/2033	1Z*
..76110H-EU-9	Residential Accredit Loans Ser 2003-QS11		06/01/2011	Paydown		83,838	83,838	83,366	83,402		435		435		1,860				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		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	90,081	90,063	89,944		138		138		90,081				2,259	09/25/2031	3Z*
..76112B-SN-1	Residential Asset Mtg Products Ser 2005-		06/01/2011	Paydown		79,537	79,537	75,784	75,374		4,164		4,164		79,537				1,904	09/25/2034	1Z*
..76114H-AK-1	Residential Asset Sec Tr Ser 2007-A5 Cl		06/01/2011	Paydown Redemption 100.0000		15,624	15,624	14,232	14,232		1,392		1,392		15,624				400	05/25/2037	3Z*
..76126C-DE-9	RACERS Tr Ser 1998 CCE-1 Cl A1 6.625%		05/15/2011	Redemption 100.0000		83,692	83,692	82,043	82,855		837		837		83,692				2,772	05/15/2018	5FE
..784671-AA-7	SSMC IV Ltd Partnership Sr-3 Sec Nt-NOAA		05/15/2011	Redemption 100.0000		68,993	68,993	76,420	71,295		(2,302)		(2,302)		68,993				2,285	05/15/2013	1FE
..79546#-AA-9	Sally Beauty Holdings Term Ln B Nt 12		06/30/2011	Paydown		130,433	130,433	130,433	130,433						130,433				1,538	11/16/2013	4FE
..805564-HJ-3	Saxon Asset Securities Tr Ser 2000-4 Cl		06/01/2011	Paydown		41,379	41,379	42,097	41,390		(11)		(11)		41,379				1,051	08/01/2012	1Z*
..805564-PB-1	Saxon Asset Securities Tr Ser 2003-3 Cl		06/01/2011	Paydown		139,720	139,720	139,720	139,720						139,720				3,106	12/25/2033	1Z*
..81441P-BZ-3	Security Natl Mtg Loan Tr Ser 2004-2 Cl		06/01/2011	Paydown		107,200	107,200	107,200	107,200						107,200				2,617	11/25/2034	1Z*
..81441P-CN-9	Security Natl Mtg Loan Tr Ser 2005-2A Cl		05/25/2011	Paydown		59,905	59,905	59,905	59,905						59,905				1,178	02/25/2036	1Z*
..83754L-AA-5	South Dakota Ed Enh Fund Corp Tobacco Se		06/01/2011	Paydown		350,998	350,998	350,855	350,940		58		58		350,998				11,794	06/01/2025	2FE
..863579-CD-8	Structured Adj Rate Mtg Ln Ser 2004-14 C		06/01/2011	Paydown		30,120	30,120	30,379	30,294		(174)		(174)		30,120				306	09/01/2034	2Z*
..86359A-QK-2	Structured Asset Sec Corp Ser 2003-12XS		06/01/2011	Paydown		18,057	18,057	18,046	18,035		22		22		18,057				447	04/25/2033	1Z*
..86359B-E7-2	Structured Asset Sec Corp Ser 2004-18H C		06/01/2011	Paydown		610,170	610,170	603,972	607,562		2,608		2,608		610,170				11,405	10/25/2034	1Z*

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	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
..863598-NP-2	Structured Asset Sec Corp Ser 2004-8 CI		06/01/2011	Paydown		891,805	891,805	852,510	886,809		4,996		4,996		891,805				16,507	07/25/2034	1Z*
..863598-ZG-9	Structured Asset Sec Corp Ser 2004-17XS		06/01/2011	Paydown		42,070	42,070	42,056	42,029		40		40		42,070				884	09/25/2034	1Z*
..863598-ZS-3	Structured Asset Sec Corp Ser 2004-15 CI		06/01/2011	Paydown		119,573	119,573	121,292	120,848		(1,275)		(1,275)		119,573				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)		(138)		17,089				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		16		31,555				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)		(1,192)		653,000				23,508	05/01/2011	2FE
				Redemption 100.0000																	
..88031R-AA-6	Tenaska Alabama II Partners LP Sr Secd N		06/30/2011			21,719	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						800,000				24,640	06/16/2011	2FE
				Redemption 100.0000																	
..90781#-AF-9	Union Pacific RR PTC Ser 2008-3 4.200%		04/30/2011			603,379	603,379	603,379	603,379						603,379				12,671	04/30/2015	1
				Redemption 100.0000																	
..908594-A*-5	Union Tank Car Co Sr Sec Nt 6.820% 06/		06/01/2011			114,673	114,673	114,673	114,673						114,673				3,910	06/01/2016	1
				Redemption 100.0000																	
..91802M-AA-8	Utility Contract Funding LLC Nt 7.944%		04/01/2011			102,824	102,824	102,767	102,804		20		20		102,824				4,084	10/01/2016	2FE
				Redemption 100.0000																	
..91827X-AE-7	Venetian Macau Ltd Term Ln B Delayed Dra		06/30/2011			18,750	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		1,557		7,000,000				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		708		84,374				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)			(147)		10,152,753		319,047	319,047	60,938	04/15/2041	1FE
..93934F-QM-2	Washington Mutual MSC Mtg PT Ser 2005-8		06/01/2011	Paydown		149,065	149,065	150,276	149,001		64		64		149,065				3,316	01/01/2013	2Z*
				Redemption 100.0000																	
..94403*-AW-6	WaWa Inc Sr Nt 8.010% 06/14/13		06/14/2011			734,375	734,375	759,800	742,137		(7,762)		(7,762)		734,375				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		111		18,705				476	06/25/2033	1Z*
				Redemption 100.0000																	
..96106@-AE-9	Westmoreland Mining LLC Sr Sec Nt 8.02		06/30/2011			40,000	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 100.0000		1,892,151	1,892,151	780,177	780,177		1,111,974		1,111,974		1,892,151				45,669	07/15/2012	5
..981468-AA-9	World Finl Pty Fin Corp Tower Ser B 6		06/01/2011	Paydown		118,331	118,331	122,925	119,441		(1,110)		(1,110)		118,331				3,410	09/01/2013	1Z*
..73755L-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)		(1,769)		3,000,000				116,250	05/31/2011	2FE
				Redemption 100.0000																	
..74042J-AA-1	Preferred Term Sec Ltd XXI Flt Rate Nt S	R	06/22/2011			159,128	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)		(1,970)		541,819				27,844	12/15/2011	3FE
..87938W-AA-1	Telefonica Emisionies SAU Gtd Nt 5.984	F	06/20/2011	Maturity		2,800,000	2,800,000	2,988,328	2,855,969		(55,969)		(55,969)		2,800,000				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		25,320		50,148				1,395	02/10/2021	1FE
				Redemption 100.0000																	
..N6777#-AE-9	Overseas Assistance Fin BV Sr Nt 6.400	F	04/29/2011			333,333	333,333	337,440	334,653		(1,320)		(1,320)		333,333				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 100.0000		85,611	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 100.0000		28,003	28,003	28,856	28,131		(128)		(128)		28,003				880	05/10/2012	1
..03334@-AA-7	AnchoragePermit Ctr Bldg Ls Tr Cr Tenant		06/15/2011	Redemption 100.0000		17,898	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 100.0000		21,076	21,076	20,453	20,664		412		412		21,076				614	12/15/2022	2
..12644@-CA-1	CTL Cap Tr Ser 2004-17 (Texas Instrument		06/15/2011	Redemption 100.0000		83,181	83,181	83,181	83,181						83,181				1,894	01/15/2026	1
..12665*-AA-9	CVS Caremark Wells Fargo Bk NW CTL 7.8		06/10/2011	Redemption 100.0000		33,563	33,563	33,563	33,563						33,563				1,101	10/10/2031	2
..12946#-AA-6	Calegari /Gregoire A/ Cr Tenant Lease		06/15/2011	Redemption 100.0000		35,787	35,787	37,002	36,122		(335)		(335)		35,787				1,138	11/15/2013	1
..13187*-AE-8	Camas Funding Corp Collateral Nt 6.090		06/05/2011	Redemption 100.0000		35,965	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 100.0000		40,550	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			10,009	10,009	10,574	10,380		(371)		(371)		10,009				317	12/15/2022	3

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market In- dicator (a)
..52465#-BF-1	Legg Mason Mtg Cap Corp Ser 2001-CTL-25 .....	.....	06/10/2011	Redemption 100.0000 .....	.....	..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 100.0000 .....	.....	..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 100.0000 .....	.....	..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 100.0000 .....	.....	..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 100.0000 .....	.....	..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 100.0000 .....	.....	..16,728	..16,728	..16,728	..16,728	.....	.....	.....	.....	.....	..16,728	.....	.....	.....	..424	..05/15/2023	1.....
..78402C-AA-1	SC Commercial Mtg Pass Through Ser 2003- .....	.....	06/01/2011	Redemption 100.0000 .....	.....	..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 100.0000 .....	.....	..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 100.0000 .....	.....	..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 100.0000 .....	.....	..39,511	..39,511	..39,511	..39,511	.....	.....	.....	.....	.....	..39,511	.....	.....	.....	..890	..12/15/2026	1.....
..94978#-AU-1	Wells Fargo Bank Northwest NA MWRA Lease .....	.....	06/15/2011	Redemption 100.0000 .....	.....	..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 100.0000 .....	.....	..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 100.0000 .....	.....	..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)	.....	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
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	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799997. Total - Common Stocks - Part 4						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9899999. Total - Preferred and Common Stocks						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
0079999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0219999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0379999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX
0429999. Total Purchased Options														XXX							XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
0569999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999. Total Written Options - Put Options														XXX							XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options														XXX							XXX	XXX
Pay Floating USD Receive																						
Fixed USD Interest Rate																						
Swap	AFS Bond -- 02582JDE7	D 1-1	Interest	Credit Suisse Intl	03/18/2005	03/15/2015		3,000,000	(USDLIBBBA1M)			70,308			385,145					29,090		100 / 100
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate												70,308		XXX	385,145					29,090	XXX	XXX
Pay Fixed CHF Receive																						
Fixed USD Currency Swap	AFS Bond -- H1089*AB0	D 1-1	Currency	Deutsche Bank AG	10/31/2003	12/10/2013		2,251,914	CHF			(8,170)	(1,317,815)		(1,365,948)		(361,859)			17,744		100 / 100
Pay Fixed CHF Receive																						
Fixed USD Currency Swap	AFS Bond -- H1089*AB0	D 1-1	Currency	Deutsche Bank AG	10/31/2003	12/10/2013		3,753,190	CHF			(13,617)	(2,196,358)		(2,276,581)		(603,098)			29,573		100 / 100
Pay Fixed EUR Receive																						
Fixed USD Currency Swap	AFS Bond -- Q1297#AD0	D 1-1	Currency	Svcs Merrill Lynch Capital	09/01/2006	12/19/2012		3,400,000	EUR			12,219	(525,701)		(419,699)		(302,643)			20,782		100 / 100
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												(9,569)	(4,039,873)	XXX	(4,062,228)		(1,267,600)			68,098	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective												60,739	(4,039,873)	XXX	(3,677,082)		(1,267,600)			97,188	XXX	XXX
Pay Floating USD Receive																						
Fixed USD Interest Rate																						
Swap	Bond Portfolio Hedge	N/A	Interest	Goldman Sachs Group	01/29/2002	02/08/2012		444,625	(USDLIBBBA3M)			4,294	13,456		13,456	(12,835)				1,750		001
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												4,294	13,456	XXX	13,456	(12,835)				1,750	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other												4,294	13,456	XXX	13,456	(12,835)				1,750	XXX	XXX
Receive Fixed USD Credit																						
Default Swap	370425SE1	N/A	Other	UBS AG	03/16/2005	09/20/2011		3,000,000	(Credit Event)			53,546			45,565					3,000,000	4	007
0989999. Subtotal - Swaps - Replication - Credit Default												53,546		XXX	45,565					3,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication												53,546		XXX	45,565					3,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate												74,602	13,456	XXX	398,601	(12,835)				30,840	XXX	XXX
1169999. Total Swaps - Credit Default												53,546		XXX	45,565					3,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange												(9,569)	(4,039,873)	XXX	(4,062,228)		(1,267,600)			68,098	XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps												118,579	(4,026,417)	XXX	(3,618,062)	(12,835)	(1,267,600)			3,098,938	XXX	XXX
1269999. Subtotal - Forwards														XXX							XXX	XXX
1399999. Subtotal - Hedging Effective												60,739	(4,039,873)	XXX	(3,677,082)		(1,267,600)			97,188	XXX	XXX

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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (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

[illegible]

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date					
1 CUSIP Identification	2 Description	3 NAIC Designation/ Market Indicator	4 Fair Value	5 Book/Adjusted Carrying Value	6 Maturity Dates
0599999. Total - U.S. Government Bonds					XXX
1099999. Total - All Other Government Bonds					XXX
1799999. Total - U.S. States, Territories and Possessions Bonds					XXX
2499999. Total - U.S. Political Subdivisions Bonds					XXX
3199999. Total - U.S. Special Revenues Bonds					XXX
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-BG2 C	12*	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 \$

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

[illegible]

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

SCHEDULE E - PART 1 - CASH

[illegible]

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

N O N E