

LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

## QUARTERLY STATEMENT

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

### Nationwide Life and Annuity Insurance Company

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

Organized under the Laws of Ohio, State of Domicile or Port of Entry Ohio

Country of Domicile United States of America

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

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

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

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

Primary Location of Books and Records One West Nationwide Blvd., 1-04-701, Columbus, OH 43215-2220  
(Street and Number) (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, 614-249-1545  
(Name) (Area Code) (Telephone Number)  
statacct@nationwide.com, 877-669-5908  
(E-mail Address) (FAX Number)

#### OFFICERS

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

#### OTHER

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

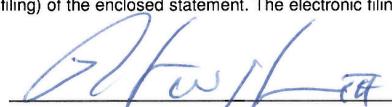
#### DIRECTORS OR TRUSTEES

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

State of Ohio SS: \_\_\_\_\_  
County of Franklin

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

  
Kirt Alan Walker  
President & COO

  
Robert William Horner, III  
VP - Corp Governance & Secretary

  
David Patrick LaPaul  
Sr VP & Treasurer

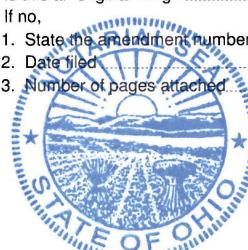
Subscribed and sworn to before me this  
1st day of November 2011

  
Diana Adams

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 .....	3,360,962,011		3,360,962,011	3,217,651,960
2. Stocks:				
2.1 Preferred stocks .....				
2.2 Common stocks .....	350,984		350,984	816,377
3. Mortgage loans on real estate:				
3.1 First liens .....	522,868,528		522,868,528	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 (\$ ..... (2,522,371)), cash equivalents (\$ ..... ) and short-term investments (\$ ..... 58,522,205) .....	55,999,834		55,999,834	69,083,041
6. Contract loans (including \$ ..... premium notes) .....	25,907,621	15,184	25,892,437	23,350,921
7. Derivatives .....	7,735		7,735	26,291
8. Other invested assets .....				
9. Receivables for securities .....	1,838,771		1,838,771	1,404,956
10. Securities lending reinvested collateral assets .....				98,681,446
11. Aggregate write-ins for invested assets .....				
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	3,967,935,484	15,184	3,967,920,300	3,960,139,290
13. Title plants less \$ ..... charged off (for Title insurers only) .....				
14. Investment income due and accrued .....	44,750,827	45,013	44,705,814	43,711,199
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	3,235,696	1,378,612	1,857,084	1,402,068
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ ..... earned but unbilled premiums) .....	12,341,085		12,341,085	9,123,041
15.3 Accrued retrospective premiums .....				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	1,085,832		1,085,832	1,612,878
16.2 Funds held by or deposited with reinsured companies .....				
16.3 Other amounts receivable under reinsurance contracts .....	12,406,625		12,406,625	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 .....	115,688,332	109,999,071	5,689,261	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 .....	9,007,868		9,007,868	71,512
24. Health care (\$ ..... ) and other amounts receivable .....				
25. Aggregate write-ins for other than invested assets .....	6,793,353	880,780	5,912,573	25,233,132
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	4,173,385,234	112,318,660	4,061,066,574	4,108,281,164
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	1,106,714,545		1,106,714,545	1,322,963,610
28. Total (Lines 26 and 27) .....	5,280,099,779	112,318,660	5,167,781,119	5,431,244,774
<b>DETAILS OF WRITE-INS</b>				
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 .....	5,963,607	51,034	5,912,573	25,233,132
2502. Deferred Software Costs .....	829,746	829,746		
2503. .....				
2598. Summary of remaining write-ins for Line 25 from overflow page .....				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	6,793,353	880,780	5,912,573	25,233,132

STATEMENT AS OF SEPTEMBER 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 \$ ..... 3,557,932,558 less \$ ..... included in Line 6.3 (including \$ ..... 2,362,838,758 Modco Reserve) .....	3,557,932,558	3,458,648,800
2. Aggregate reserve for accident and health contracts (including \$ ..... Modco Reserve) .....	17,303,241	18,596,478
3. Liability for deposit-type contracts (including \$ ..... Modco Reserve) .....		
4. Contract claims:		
4.1 Life .....	7,088,555	10,650,208
4.2 Accident and health .....		
5. Policyholders' dividends \$ ..... 6,048 and coupons \$ ..... due and unpaid .....	6,048	11,586
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$ ..... Modco) .....	1,067,000	1,069,000
6.2 Dividends not yet apportioned (including \$ ..... Modco) .....		
6.3 Coupons and similar benefits (including \$ ..... Modco) .....		
7. Amount provisionally held for deferred dividend policies not included in Line 6 .....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ ..... discount; including \$ ..... accident and health premiums .....	1,111,933	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 \$ ..... 1,304 assumed and \$ ..... 14,228,404 ceded .....	14,229,708	15,605,589
9.4 Interest Maintenance Reserve .....	12,599,880	6,427,769
10. Commissions to agents due or accrued-life and annuity contracts \$ ..... 2,912,580 , accident and health \$ ..... and deposit-type contract funds \$ .....	2,912,580	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 \$ ..... (58,548,915) accrued for expense allowances recognized in reserves, net of reinsured allowances) .....	(55,575,574)	(52,225,953)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes .....	1,246,409	1,088,034
15.1 Current federal and foreign income taxes, including \$ ..... 16,455,749 on realized capital gains (losses) .....	6,481,566	
15.2 Net deferred tax liability .....		
16. Unearned investment income .....	3,213	1,096
17. Amounts withheld or retained by company as agent or trustee .....	200,901	469,140
18. Amounts held for agents' account, including \$ ..... 50,936 agents' credit balances .....	50,936	51,055
19. Remittances and items not allocated .....	107,866	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 .....	20,408,704	13,841,584
24.02 Reinsurance in unauthorized companies .....		420,106
24.03 Funds held under reinsurance treaties with unauthorized reinsurers .....	228,139,539	195,863,133
24.04 Payable to parent, subsidiaries and affiliates .....		16,645,868
24.05 Drafts outstanding .....		
24.06 Liability for amounts held under uninsured plans .....		
24.07 Funds held under coinsurance .....		
24.08 Derivatives .....	3,198,657	2,813,856
24.09 Payable for securities .....	27,975,112	301,529
24.10 Payable for securities lending .....		98,681,544
24.11 Capital notes \$ ..... and interest thereon \$ .....		
25. Aggregate write-ins for liabilities .....	1,435,549	1,295,999
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....	3,847,924,381	3,821,068,716
27. From Separate Accounts Statement .....	1,106,714,545	1,322,963,610
28. Total liabilities (Lines 26 and 27) .....	4,954,638,926	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) .....	(224,122,307)	(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) .....	210,502,193	284,572,448
38. Totals of Lines 29, 30 and 37 .....	213,142,193	287,212,448
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) .....	5,167,781,119	5,431,244,774
<b>DETAILS OF WRITE-INS</b>		
2501. Interest payable on unpaid policies and contract claims .....		8,461
2502. Reserve for Escheat Funds .....	1,143,049	1,037,538
2503. Reserve for Litigation .....	292,500	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) .....	1,435,549	1,295,999
3101. .....		
3102. .....		
3103. .....		
3198. Summary of remaining write-ins for Line 31 from overflow page .....		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) .....		
3401. .....		
3402. .....		
3403. .....		
3498. Summary of remaining write-ins for Line 34 from overflow page .....		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) .....		

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY  
**SUMMARY OF OPERATIONS**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	253,771,835	334,415,644	(48,508,098)
2. Considerations for supplementary contracts with life contingencies	1,023,993	162,212	162,212
3. Net investment income	157,859,427	158,630,826	209,821,469
4. Amortization of Interest Maintenance Reserve (IMR)	2,088,253	1,093,432	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	23,433,617	26,569,749	127,316,823
7. Reserve adjustments on reinsurance ceded	(188,685,002)	(136,141,470)	(200,943,879)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	9,925,696	11,121,944	14,807,979
8.2 Charges and fees for deposit-type contracts	7,440,712	13,633,443	16,292,595
8.3 Aggregate write-ins for miscellaneous income			
9. Totals (Lines 1 to 8.3)	266,858,531	409,519,052	120,169,991
10. Death benefits	9,975,116	40,716,969	50,093,244
11. Matured endowments (excluding guaranteed annual pure endowments)	16,100	9,298	9,298
12. Annuity benefits	150,050,168	159,224,206	217,678,439
13. Disability benefits and benefits under accident and health contracts	55,995	69,610	106,133
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	22,165,804	40,494,497	52,087,880
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	(6,707,114)	777,908	1,012,299
18. Payments on supplementary contracts with life contingencies	1,073,763	1,147,673	1,468,726
19. Increase in aggregate reserves for life and accident and health contracts	104,676,550	220,044,627	(151,926,774)
20. Totals (Lines 10 to 19)	281,306,382	462,484,788	170,529,245
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	66,177,614	93,710,287	116,143,859
22. Commissions and expense allowances on reinsurance assumed	14,574	14,724	19,657
23. General insurance expenses	73,546,269	67,592,162	97,642,430
24. Insurance taxes, licenses and fees, excluding federal income taxes	9,040,202	9,984,370	9,463,121
25. Increase in loading on deferred and uncollected premiums	1,306,786	4,632,960	6,467,912
26. Net transfers to or (from) Separate Accounts net of reinsurance	(113,311,559)	(150,554,611)	(203,323,744)
27. Aggregate write-ins for deductions			
28. Totals (Lines 20 to 27)	318,080,268	487,864,680	196,942,480
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(51,221,737)	(78,345,628)	(76,772,489)
30. Dividends to policyholders	775,516	828,438	1,078,504
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(51,997,253)	(79,174,066)	(77,850,993)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(11,087,212)	(32,855,008)	(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)	(40,910,041)	(46,319,058)	(32,321,234)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 12,039,418 (excluding taxes of \$ 4,447,888 transferred to the IMR)	(16,014,553)	(13,885,672)	(17,200,503)
35. Net income (Line 33 plus Line 34)	(56,924,594)	(60,204,730)	(49,521,737)
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year	287,212,448	213,511,687	213,511,687
37. Net income (Line 35)	(56,924,594)	(60,204,730)	(49,521,737)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 169,905	199,288	6,926,059	(65,730,550)
39. Change in net unrealized foreign exchange capital gain (loss)	133	(2,910,791)	(389,251)
40. Change in net deferred income tax	20,080,592	(676,329)	(11,205,250)
41. Change in nonadmitted assets	(26,967,342)	16,070,189	26,693,440
42. Change in liability for reinsurance in unauthorized companies	420,106		(420,106)
43. Change in reserve on account of change in valuation basis, (increase) or decrease	(6,567,118)	550,892	(2,935,958)
44. Change in asset valuation reserve			
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period	116,119	20,672	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	(4,427,439)		177,097,515
54. Net change in capital and surplus for the year (Lines 37 through 53)	(74,070,255)	(40,134,898)	73,700,761
55. Capital and surplus, as of statement date (Lines 36 + 54)	213,142,193	173,376,789	287,212,448
<b>DETAILS OF WRITE-INS</b>			
08.301. Miscellaneous Income	7,440,712	13,633,443	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)	7,440,712	13,633,443	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	(4,427,439)		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)	(4,427,439)		177,097,515

STATEMENT AS OF SEPTEMBER 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
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	250,282,440	331,164,823	(48,402,409)
2. Net investment income .....	160,273,276	155,591,721	208,623,691
3. Miscellaneous income .....	35,705,759	52,038,308	159,162,381
4. Total (Lines 1 to 3) .....	446,261,475	538,794,852	319,383,663
5. Benefit and loss related payments .....	375,118,114	365,581,198	465,173,068
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	(110,078,057)	(145,368,469)	(195,539,768)
7. Commissions, expenses paid and aggregate write-ins for deductions .....	142,738,503	178,924,186	235,541,126
8. Dividends paid to policyholders .....	783,054	828,963	1,080,803
9. Federal and foreign income taxes paid (recovered) net of \$ ..... tax on capital gains (losses) .....	(41,763,816)	(27,444,056)	(27,504,677)
10. Total (Lines 5 through 9) .....	366,797,798	372,521,822	478,750,552
11. Net cash from operations (Line 4 minus Line 10) .....	79,463,677	166,273,030	(159,366,889)
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	383,382,956	539,023,717	678,030,483
12.2 Stocks .....		181,249	181,294
12.3 Mortgage loans .....	94,967,005	122,413,064	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 .....		36,957	76,624
12.7 Miscellaneous proceeds .....	132,190,909	24,558,478	31,484,346
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	610,540,870	686,213,465	861,388,360
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	526,278,460	867,913,350	960,893,847
13.2 Stocks .....		178,842	178,842
13.3 Mortgage loans .....	68,826,631	27,081,084	51,067,514
13.4 Real estate .....			
13.5 Other invested assets .....			70,000,000
13.6 Miscellaneous applications .....	279,594	19,705,182	123,446,273
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	595,384,685	914,878,458	1,205,586,476
14. Net increase (or decrease) in contract loans and premium notes .....	2,544,542	1,768,433	2,380,992
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	12,611,643	(230,433,426)	(346,579,108)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....			
16.2 Capital and paid in surplus, less treasury stock .....			
16.3 Borrowed funds .....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	(1,293,237)	(1,673,739)	(2,375,090)
16.5 Dividends to stockholders .....			
16.6 Other cash provided (applied) .....	(103,865,290)	(51,223,078)	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) .....	(105,158,527)	(52,896,817)	415,614,465
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	(13,083,207)	(117,057,213)	(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) .....	55,999,834	42,357,360	69,083,041

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

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**EXHIBIT 1****DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life .....			
2. Ordinary life insurance .....	329,169,521	380,668,129	487,970,975
3. Ordinary individual annuities .....	85,496,578	122,579,125	140,515,830
4. Credit life (group and individual) .....			
5. Group life insurance .....			
6. Group annuities .....	1,117,741	2,605,124	3,446,866
7. A & H - group .....	957	76	102
8. A & H - credit (group and individual) .....			
9. A & H - other .....	799	940	1,244
10. Aggregate of all other lines of business .....			
11. Subtotal .....	415,785,596	505,853,394	631,935,017
12. Deposit-type contracts .....			
13. Total .....	415,785,596	505,853,394	631,935,017
<b>DETAILS OF WRITE-INS</b>			
1001. ....			
1002. ....			
1003. ....			
1098. Summary of remaining write-ins for Line 10 from overflow page .....			
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

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

**NOTES TO FINANCIAL STATEMENTS**

(1) Summary of Significant Accounting Policies

A. Accounting Practices

The accompanying statutory financial statements of Nationwide Life and Annuity Insurance Company (NLAIC, or the Company) have been prepared in conformity with accounting practices prescribed or permitted by the National Association of Insurance Commissioners' (NAIC) and the State of Ohio.

The Ohio Department of Insurance (Department) recognizes only statutory accounting practices (SAP) prescribed or permitted by the Department for determining and reporting the financial condition and results of operations of an insurance company, as well as, determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners' *Accounting Practices and Procedures* manual (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the State of Ohio. The Company has no statutory accounting practices that differ from NAIC SAP.

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

B. Use of Estimates in Preparation of the Financial Statements

No significant change from prior year end.

C. Accounting Policies

No significant change from prior year end.

(2) Accounting Changes and Corrections of Errors

No significant change from prior year end.

(3) Business Combinations and Goodwill

Not applicable.

(4) Discontinued Operations

None.

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

(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 September 30, 2011		
	Amortized cost basis before other-than- temporary impairment	Other-than- temporary impairment recognized in loss	Fair value
<b>OTTI recognized 1st Quarter</b>			
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	\$ -	\$ -	\$ -
<b>OTTI recognized 2nd Quarter</b>			
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	\$ -	\$ -	\$ -
<b>OTTI recognized 3rd Quarter</b>			
g. Intent to sell Inability or lack of intent to retain the investment in the security for a period of time sufficient to	\$ -	\$ -	\$ -
h. recover the amortized cost basis	-	-	-
i. Total 3rd Quarter	\$ -	\$ -	\$ -

STATEMENT AS OF SEPTEMBER 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 September 30, 2011						
CUSIP	Amortized Cost Before Current Period OTTI	Present value of projected cash flows	Recognized other-than-temporary impairment	Amortized cost after other-than-temporary impairment	Fair value at time of OTTI	Date of Financial Statement where reported
02149HAW0	\$ 8,745,168	\$ 8,379,966	\$ 365,203	\$ 8,379,966	\$ 6,987,843	Q2'11
74041EAC9	89,817	20,515	69,302	20,515	(0)	Q2'11
74922PAC8	1,990,284	1,568,611	421,673	1,568,611	1,212,905	Q1'11
74041EAC9	3,433,552	62,121	3,371,431	62,121	10,892	Q4 '10
74041EAC9	4,178,095	3,419,913	758,182	3,419,913	142,385	Q3 '10
74922PAC8	2,340,926	2,237,051	103,875	2,237,051	1,318,170	Q3 '10
05948KXQ7	3,015,268	2,945,672	69,595	2,945,672	2,274,464	Q1 '10
05948KXS3	2,829,152	2,718,554	110,598	2,718,554	2,149,306	Q1 '10
12667F4S1	18,341,063	17,652,478	688,585	17,652,478	14,241,208	Q1 '10
126694E95	14,425,480	12,301,697	2,123,783	12,301,697	8,252,331	Q1 '10
251510FX6	3,230,288	3,083,434	146,854	3,083,434	2,488,815	Q1 '10
76114HAK1	607,417	578,973	28,444	578,973	466,505	Q1 '10
126694E95	14,981,216	14,835,710	145,506	14,835,710	6,146,155	Q4 '09
05948KXQ7	3,043,017	3,023,864	19,153	3,023,864	2,203,407	Q3 '09
12667F4S1	18,508,243	18,349,059	159,184	18,349,059	12,815,230	Q3 '09
126694E95	16,243,228	15,379,466	863,762	15,379,466	6,010,962	Q3 '09
74922PAC8	3,102,671	2,863,720	238,952	2,863,720	1,315,039	Q3 '09
02149HAW0	4,945,858	8,861,656	(3,915,798)	8,861,656	7,081,145	Q3 '09
105667AB5	5,066,940	5,004,122	62,817	5,004,122	5,564,420	Q3 '09
126673DQ2	1,440,352	2,747,807	(1,307,455)	2,747,807	1,246,651	Q3 '09
12668BRZ8	1,085,694	2,626,800	(1,541,106)	2,626,800	2,121,234	Q3 '09
149837AA4	3,873,077	2,574,063	1,299,014	2,574,063	2,590,923	Q3 '09
251510FX6	2,447,033	3,290,471	(843,439)	3,290,471	2,349,192	Q3 '09
32051GDS1	3,959,286	3,724,156	235,130	3,724,156	3,290,909	Q3 '09
76114HAK1	405,610	666,813	(261,203)	666,813	543,976	Q3 '09
Total			\$ 3,412,042			

(4) The following table represents all impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

As of September 30, 2011		
a. The aggregate amount of unrealized losses:		
1. Less than 12 Months	\$ (1,940,378)	
2. 12 Months or Longer	\$ (40,887,238)	
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	\$ 72,711,702	
2. 12 Months or Longer	\$ 180,800,306	

(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.

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

(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.

(9) Income Taxes  
No significant changes from prior year end.

(10) Information Concerning Parent, Subsidiaries and Affiliates  
No significant change from prior year end, except as noted.

On September 29, 2011, the Company sold commercial mortgage loans to Nationwide Mutual Insurance Company with a book value of \$6,417,265 plus accrued interest of \$35,212. The sales were executed at market value for cash and resulted in realized losses of \$1,572,990.

(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.

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

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.

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 September 30, 2011				Total
	Level 1	Level 2	Level 3		
<b>Assets at fair value</b>					
Bonds:					
Industrial & miscellaneous	\$ -	\$ 4,848,186	\$ 186,983	\$ 5,035,169	
Total bonds	\$ -	\$ 4,848,186	\$ 186,983	\$ 5,035,169	
Assets at fair value:					
Common stocks	\$ 310,139	\$ -	\$ 40,845	\$ 350,984	
Derivative assets		\$ 7,735			\$ 7,735
Separate account assets	\$ -	\$ 1,106,714,545			\$ 1,106,714,545
Total assets at fair value	\$ 310,139	\$ 1,111,570,466	\$ 227,828	\$ 1,112,108,433	
<b>Liabilities at fair value</b>					
Derivative liabilities	\$ -	\$ -	\$ -	\$ -	
Total liabilities at fair value	\$ -	\$ -	\$ -	\$ -	

STATEMENT AS OF SEPTEMBER 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 nine months ended September 30, 2011:

	Balance as of December 31, 2010	Net Investment Gain/Loss		Activity during the period			Balance as of September 30, 2011
		In Earnings	Unrealized in Surplus	Purchases, issuances, sales and settlements	Transfers into Level 3	Transfers Out of Level 3	
<b>Assets at fair value</b>							
Bonds:							
Industrial & miscellaneous	\$ 289,153	\$ (69,302)	\$ (100,790)	\$ 67,922	\$ -	\$ -	\$ 186,983
Total bonds	\$ 289,153	\$ (69,302)	\$ (100,790)	\$ 67,922	\$ -	\$ -	\$ 186,983
Assets at fair value:							
Common stocks	\$ 36,126	\$ -	\$ 4,719	\$ -	\$ -	\$ -	\$ 40,845
Total assets at fair value	\$ 325,279	\$ (69,302)	\$ (96,071)	\$ 67,922	\$ -	\$ -	\$ 227,828
<b>Liabilities at fair value</b>							
Derivative liabilities	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Total liabilities at fair value	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

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

	Balance as of June 30, 2011	Net Investment Gain/Loss		Activity during the period			Balance as of September 30, 2011
		In Earnings	Unrealized in Surplus	Purchases, issuances, sales and settlements	Transfers into Level 3	Transfers Out of Level 3	
<b>Assets at fair value</b>							
Bonds:							
Industrial & miscellaneous	\$ 185,383	\$ -	\$ (4,851)	\$ 6,451	\$ -	\$ -	\$ 186,983
Total bonds	\$ 185,383	\$ -	\$ (4,851)	\$ 6,451	\$ -	\$ -	\$ 186,983
Assets at fair value:							
Common stocks	\$ 53,377	\$ -	\$ (12,532)	\$ -	\$ -	\$ -	\$ 40,845
Derivative assets	-	-	-	-	-	-	-
Separate account assets	-	-	-	-	-	-	-
Total assets at fair value	\$ 238,760	\$ -	\$ (17,383)	\$ 6,451	\$ -	\$ -	\$ 227,828
<b>Liabilities at fair value</b>							
Derivative liabilities	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Total liabilities at fair value	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

(21) Other Items

No significant changes from prior year end.

(22) Events Subsequent

None.

(23) Reinsurance

No significant changes from prior year end.

(24) Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not Applicable.

(25) Change in Incurred Losses and Loss Adjustment Expenses

Not Applicable.

(26) Intercompany Pooling Arrangements

Not Applicable.

(27) Structured Settlements

Not Applicable.

(28) Health Care Receivables

Not Applicable.

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

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

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

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

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

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

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

2.2 If yes, date of change: \_\_\_\_\_

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

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

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

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

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

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

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

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

6.4 By what department or departments?  
 Ohio

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

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

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [  ] No [  ]  
 (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;  
 (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;  
 (c) Compliance with applicable governmental laws, rules and regulations;  
 (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and  
 (e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? ..... Yes [  ] No [  ]

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

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

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

**FINANCIAL**

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [  ] No [  ]  
 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ ..... 5,939,304

**INVESTMENT**

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ..... Yes [  ] No [  ]  
 11.2 If yes, give full and complete information relating thereto:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds .....	\$ .....	\$ .....
14.22 Preferred Stock .....	\$ .....	\$ .....
14.23 Common Stock .....	\$ .....	\$ .....
14.24 Short-Term Investments .....	\$ .....	\$ .....
14.25 Mortgage Loans on Real Estate .....	\$ .....	\$ .....
14.26 All Other .....	\$ .....	\$ .....
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) .....	\$ 9,630,363	\$ 14,222,693
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....	\$ 9,630,363	\$ 14,222,693

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

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

16. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? ..... Yes [ X ] No [ ]

16.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
Bank of New York Mellon .....	1 Wall Street, New York, NY 10286 .....

16.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? ..... Yes [ ] No [ X ]

16.4 If yes, give full information relating thereto:

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

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

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

17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? ..... Yes [ X ] No [ ]

17.2 If no, list exceptions:

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

**PART 2 - LIFE & HEALTH**

1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	1 Amount
1.1	Long-Term Mortgages In Good Standing	
1.11	Farm Mortgages	\$ .....
1.12	Residential Mortgages	\$ .....
1.13	Commercial Mortgages	\$ .....
1.14	Total Mortgages in Good Standing	\$ .....
		519,085,490
1.2	Long-Term Mortgages In Good Standing with Restructured Terms	
1.21	Total Mortgages in Good Standing with Restructured Terms	\$ .....
		3,783,038
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)	\$ .....
		522,868,528
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	102.520 %
2.2	A&H cost containment percent	0.000 %
2.3	A&H expense percent excluding cost containment expenses	2.542 %
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 SEPTEMBER 30, 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

## **SCHEDULE S - CEDED REINSURANCE**

Showing All New Reinsurance Treaties - Current Year to Date

**NON E**

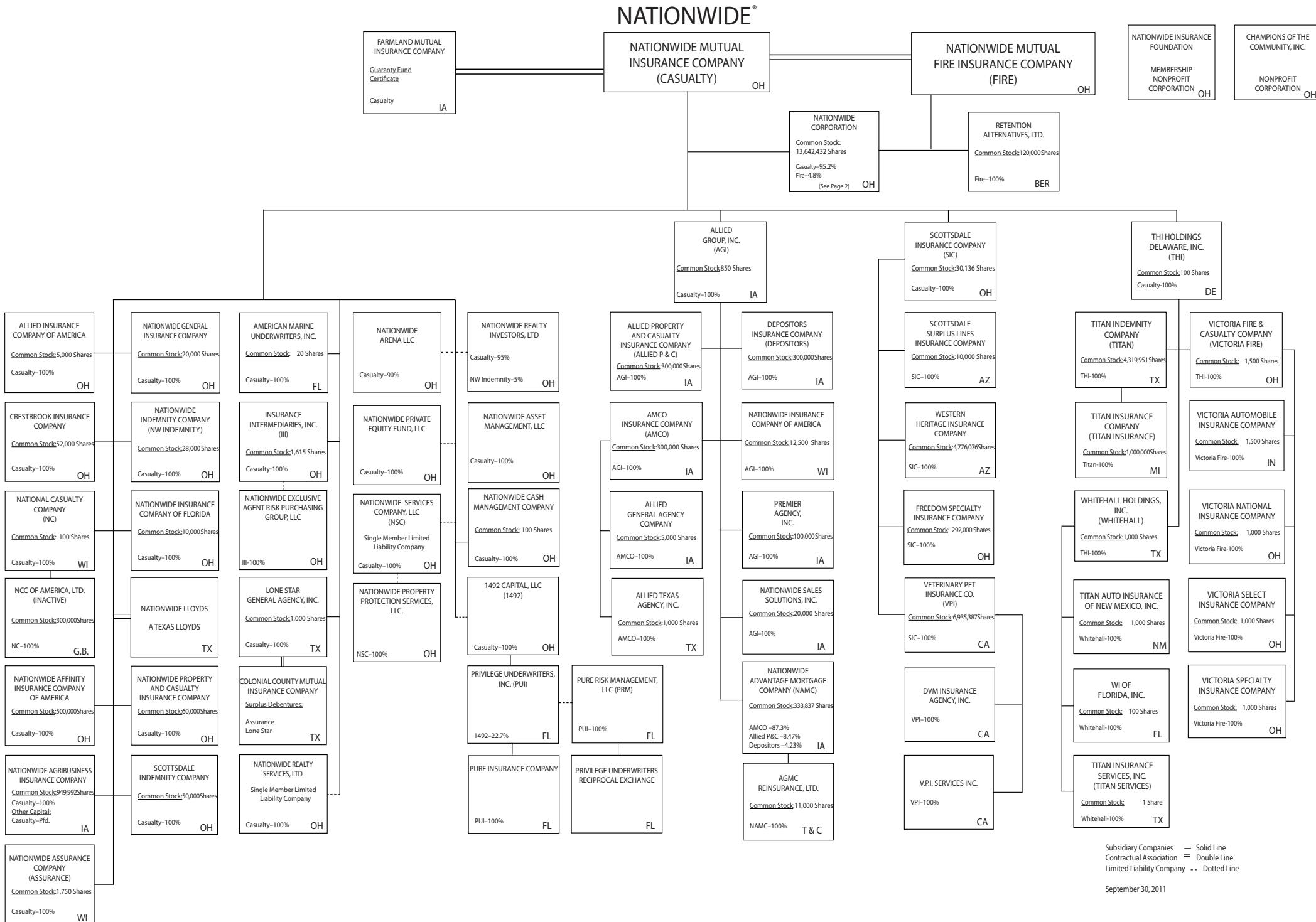
STATEMENT AS OF SEPTEMBER 30, 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY  
**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year To Date - Allocated by States and Territories

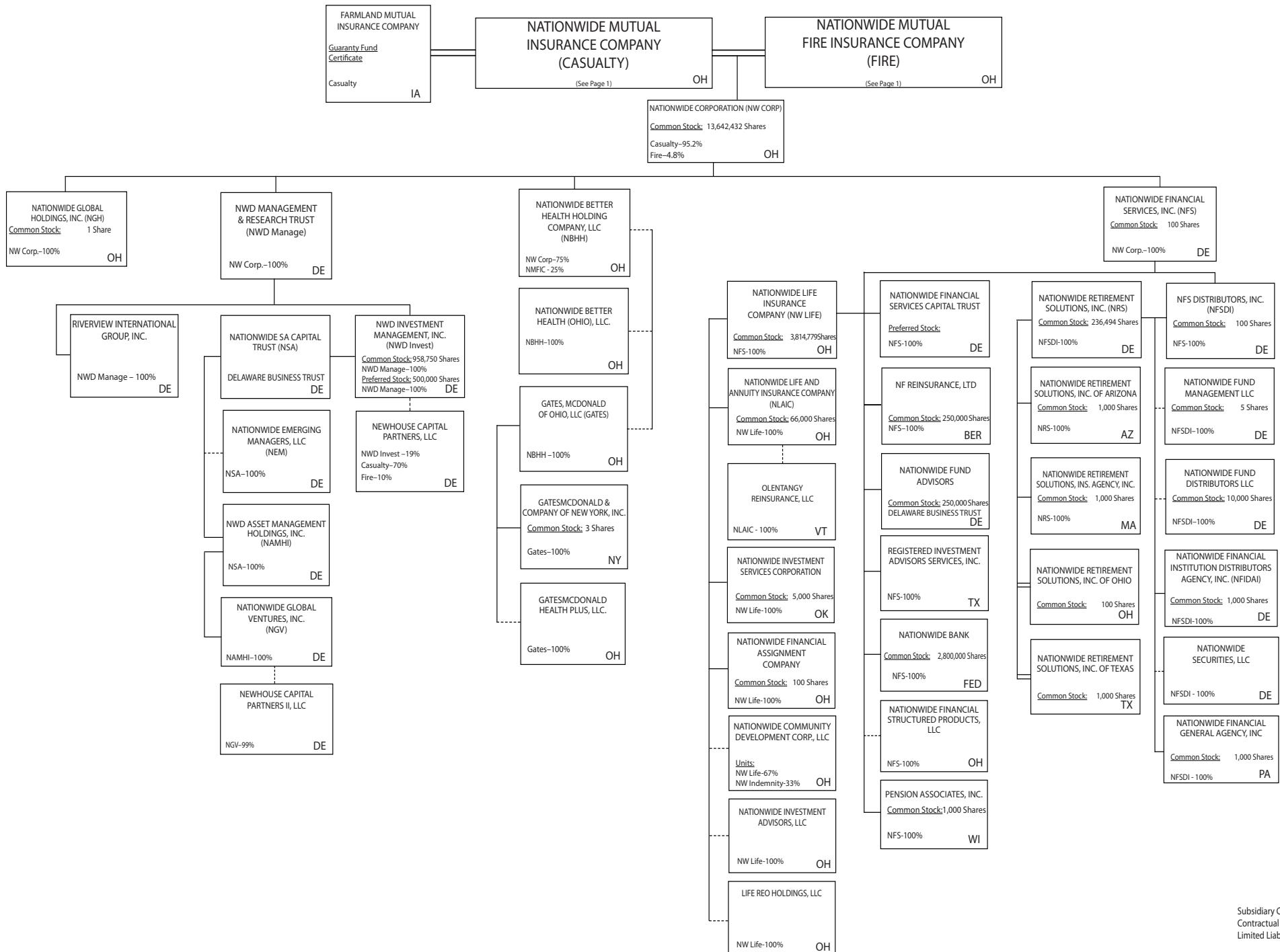
States, Etc.	1 Active Status	Direct Business Only					7 Deposit-Type Contracts
		2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	
1. Alabama	AL	2,979,380			289,973	3,269,353	
2. Alaska	AK	339,964				339,964	
3. Arizona	AZ	9,935,763	381,727		1,981,057	12,298,547	
4. Arkansas	AR	2,912,488				2,912,488	
5. California	CA	38,101,476	228,409		2,253,696	40,583,581	
6. Colorado	CO	6,359,871			446,995	6,806,866	
7. Connecticut	CT	4,162,002			453,399	4,615,401	
8. Delaware	DE	5,353,707			425,792	5,779,499	
9. District of Columbia	DC	1,191,244			1,900	1,193,144	
10. Florida	FL	18,529,837		552	1,673,318	20,203,707	
11. Georgia	GA	7,500,433			288,991	7,789,424	
12. Hawaii	HI	2,698,281			15,435,546	18,133,827	
13. Idaho	ID	1,086,011			108,697	1,194,708	
14. Illinois	IL	11,203,987	106,202		6,787,052	18,097,241	
15. Indiana	IN	2,834,729	99,767		937,052	3,871,548	
16. Iowa	IA	1,336,629			235,091	1,571,720	
17. Kansas	KS	1,432,229			289,700	1,721,929	
18. Kentucky	KY	4,969,966			417,602	5,387,568	
19. Louisiana	LA	2,840,515			2,279,113	5,119,628	
20. Maine	ME	535,237				535,237	
21. Maryland	MD	10,932,217		26	970,131	11,902,374	
22. Massachusetts	MA	5,046,898	136,668		1,198,752	6,382,318	
23. Michigan	MI	14,522,383	36,666		3,217,703	17,776,752	
24. Minnesota	MN	4,082,440			783,033	4,865,473	
25. Mississippi	MS	2,043,248			107,596	2,150,844	
26. Missouri	MO	3,633,384			1,362,193	4,995,577	
27. Montana	MT	851,868			109,123	960,991	
28. Nebraska	NE	1,084,067			45,032	1,129,099	
29. Nevada	NV	1,991,696			104,236	2,095,932	
30. New Hampshire	NH	1,010,934			14,656	1,025,590	
31. New Jersey	NJ	12,096,014			1,470,182	13,566,196	
32. New Mexico	NM	408,209			195,997	604,206	
33. New York	NY	N. 389,004			42,028	431,032	
34. North Carolina	NC	18,222,575			3,065,213	21,287,788	
35. North Dakota	ND	472,184			153,720	625,904	
36. Ohio	OH	26,477,991	49,979		6,536,439	33,064,409	
37. Oklahoma	OK	1,839,031	289,673		411,976	2,540,680	
38. Oregon	OR	2,998,231			2,723,547	5,721,778	
39. Pennsylvania	PA	31,142,180	139,819	248	6,316,506	37,598,753	
40. Rhode Island	RI	1,309,909			3,300	1,313,209	
41. South Carolina	SC	5,531,313			971,782	6,503,095	
42. South Dakota	SD	1,024,626			750,130	1,774,756	
43. Tennessee	TN	5,333,473	167,450	880	5,119,651	10,621,454	
44. Texas	TX	21,013,229	164,073		3,621,435	24,798,737	
45. Utah	UT	3,159,528			1,207,572	4,367,100	
46. Vermont	VT	659,730			26,564	686,294	
47. Virginia	VA	11,848,475	100,750	50	790,551	12,739,826	
48. Washington	WA	5,077,627			3,816,678	8,894,305	
49. West Virginia	WV	3,553,091	28,761		86,937	3,668,789	
50. Wisconsin	WI	1,542,905			1,624,690	3,167,595	
51. Wyoming	WY	306,959			1,148	308,107	
52. American Samoa	AS	N. 10,156				10,156	
53. Guam	GU	N. 308				308	
54. Puerto Rico	PR	N. 939			3,529,971	3,530,910	
55. U.S. Virgin Islands	VI	N. 44,925				44,925	
56. Northern Mariana Islands	MP	N. 197				197	
57. Canada	CN	N. 9,237				9,237	
58. Aggregate Other Aliens	OT	XXX. 193,795			930	194,725	
59. Subtotal		(a) 50 326,168,725	1,929,944	1,756	84,684,376	412,784,801	
90. Reporting entity contributions for employee benefits plans		XXX.					
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX.	580,066			580,066	
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.	105,356			105,356	
94. Aggregate or other amounts not allocable by State		XXX.					
95. Totals (Direct Business)		XXX. 326,854,147	1,929,944	1,756	84,684,376	413,470,223	
96. Plus Reinsurance Assumed		XXX. 16,561				16,561	
97. Totals (All Business)		XXX. 326,870,708	1,929,944	1,756	84,684,376	413,486,784	
98. Less Reinsurance Ceded		XXX. 84,968,615	11,409		79,553,493	164,533,517	
99. Totals (All Business) less Reinsurance Ceded		XXX. 241,902,093	1,918,535	1,756	5,130,883	248,953,267	
DETAILS OF WRITE-INS							
5801. Foreign - Other		XXX.	193,795			930	194,725
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	193,795			930	194,725
9401.		XXX.					
9402.		XXX.					
9403.		XXX.					
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX.					
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX					

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

(a) Insert the number of L responses except for Canada and Other Alien.



NATIONWIDE®



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

## NATIONWIDE INSURANCE COMPANIES

NAIC Group Code	Group Name	NAIC Company Code	State of Domicile	Federal ID Number	Name of Company
0140	Nationwide	42579	IA	42-1201931	Allied Property and Casualty Insurance Company
0140	Nationwide	19100	IA	42-6054959	AMCO Insurance Company
0140	Nationwide	10127	OH	27-0114983	Allied Insurance Company of America
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 SEPTEMBER 30, 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

## SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

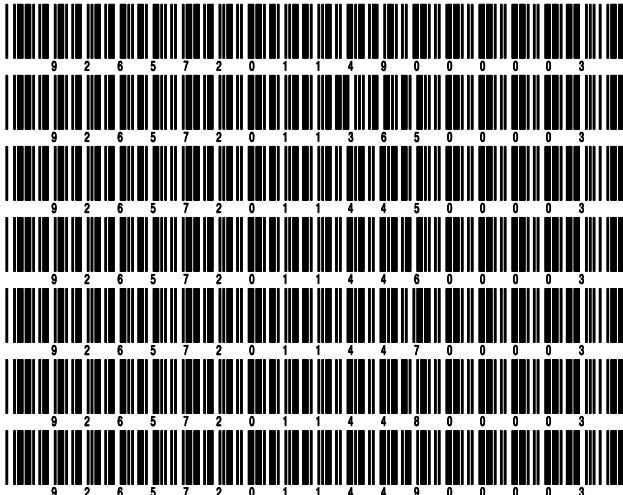
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC? .....	NO
4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC? .....	NO
5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC? .....	NO
6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC? .....	NO
7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC? .....	NO

Explanation:

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

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Medicare Part D Coverage Supplement [Document Identifier 365]
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



STATEMENT AS OF SEPTEMBER 30, 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY  
**OVERFLOW PAGE FOR WRITE-INS**

**SCHEDULE A - VERIFICATION**

Real Estate

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

**NONE****SCHEDULE B - VERIFICATION**

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....	553,953,861	667,093,884
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	68,798,666	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 .....	2,747,234	(1,720,456)
7. Deduct amounts received on disposals .....	94,967,005	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) .....	526,722,061	553,953,861
12. Total valuation allowance .....	(3,853,533)	(4,829,563)
13. Subtotal (Line 11 plus Line 12) .....	522,868,528	549,124,298
14. Deduct total nonadmitted amounts .....		
15. Statement value at end of current period (Line 13 minus Line 14) .....	522,868,528	549,124,298

**SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....		70,000,000
2.2 Additional investment made after acquisition .....		
3. Capitalized deferred interest and other .....		
4. Accrual of discount .....		
5. Unrealized valuation increase (decrease) .....		(70,000,000)
6. Total gain (loss) on disposals .....		
7. Deduct amounts received on disposals .....		
8. Deduct amortization of premium and depreciation .....		
9. Total foreign exchange change in book/adjusted carrying value .....		
10. Deduct current year's other than temporary impairment recognized .....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....		
12. Deduct total nonadmitted amounts .....		
13. Statement value at end of current period (Line 11 minus Line 12) .....		

**SCHEDULE D - VERIFICATION**

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....	3,218,468,330	2,937,696,197
2. Cost of bonds and stocks acquired .....	526,278,460	961,072,689
3. Accrual of discount .....	7,782,910	11,391,365
4. Unrealized valuation increase (decrease) .....	(588,282)	6,745,389
5. Total gain (loss) on disposals .....	4,799,716	9,883,429
6. Deduct consideration for bonds and stocks disposed of .....	383,382,956	678,211,777
7. Deduct amortization of premium .....	11,234,270	15,326,227
8. Total foreign exchange change in book/adjusted carrying value .....	255,258	(2,566,472)
9. Deduct current year's other than temporary impairment recognized .....	1,066,177	12,216,263
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9) .....	3,361,312,989	3,218,468,330
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11) .....	3,361,312,989	3,218,468,330

## STATEMENT AS OF SEPTEMBER 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
<b>BONDS</b>								
1. Class 1 (a) .....	1,802,076,250	67,987,809	32,634,649	(25,455,770)	1,770,558,230	1,802,076,250	1,811,973,640	1,741,515,478
2. Class 2 (a) .....	1,299,709,046	116,258,847	62,959,973	22,127,649	1,332,469,354	1,299,709,046	1,375,135,569	1,287,563,837
3. Class 3 (a) .....	118,098,586		6,904,968	6,162,672	121,191,342	118,098,586	117,356,290	109,838,255
4. Class 4 (a) .....	37,232,882		2,082,097	(1,231,480)	37,427,199	37,232,882	33,919,305	52,066,073
5. Class 5 (a) .....	25,644,502	1,124,715	1,640,685	(5,594,745)	29,612,695	25,644,502	19,533,787	22,452,237
6. Class 6 (a) .....	3,136,200	21,078	157,882	44,020	3,211,086	3,136,200	3,043,416	4,216,078
7. Total Bonds .....	3,285,897,466	185,392,449	106,380,254	(3,947,654)	3,294,469,906	3,285,897,466	3,360,962,007	3,217,651,958
<b>PREFERRED STOCK</b>								
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 .....	3,285,897,466	185,392,449	106,380,254	(3,947,654)	3,294,469,906	3,285,897,466	3,360,962,007	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 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	58,522,205	XXX	58,522,205	1,036	

**SCHEDULE DA - VERIFICATION**

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	45,840,524	169,177,672
2. Cost of short-term investments acquired .....	1,204,454,494	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 .....	1,191,772,813	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) .....	58,522,205	45,840,524
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	58,522,205	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) .....	(18,556)
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 .....	(255,125)
9. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8) .....	(3,019,663)
10. Deduct nonadmitted assets .....	
11. Statement value at end of current period (Line 9 minus Line 10) .....	(3,019,663)

**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 - Replication (Synthetic Asset) Transactions (RSATs) Open  
**N O N E**

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open  
**N O N E**

**SCHEDULE DB - VERIFICATION**

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

## Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14 .....	(3,019,663)
2. Part B, Section 1, Column 14 .....	
3. Total (Line 1 plus Line 2) .....	(3,019,663)
4. Part D, Column 5 .....	7,734
5. Part D, Column 6 .....	(3,027,398)
6. Total (Line 3 minus Line 4 minus Line 5) .....	

## Fair Value Check

7. Part A, Section 1, Column 16 .....	(2,673,708)
8. Part B, Section 1, Column 13 .....	
9. Total (Line 7 plus Line 8) .....	(2,673,708)
10. Part D, Column 8 .....	423,225
11. Part D, Column 9 .....	(3,096,934)
12. Total (Line 9 minus Line 10 minus Line 11) .....	

## Potential Exposure Check

13. Part A, Section 1, Column 21 .....	93,163
14. Part B, Section 1, Column 19 .....	
15. Part D, Column 11 .....	93,163
16. Total (Line 13 plus Line 14 minus Line 15) .....	

**SCHEDULE E - VERIFICATION**

(Cash Equivalents)

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

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

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

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE NATIONAL LIFE AND ANNUTY INSURANCE COMPANY

## **SCHEDULE B - PART 2**

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

## **SCHEDULE B - PART 3**

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other Than Temporary Impairment Recognized	11	12	13				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9+10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal		
00-1000654	STUART	FL		10/18/2001	08/12/2011	6,137,076							6,071,637	6,071,637			
00-1101245	NOVI	MI		07/10/2006	09/22/2011	6,500,000							6,500,000	6,500,000			
00-1101253	WILMINGTON	CA		09/06/2006	09/30/2011	1,480,621							1,463,939	1,463,939			
<b>0199999. Mortgages closed by repayment</b>							14,117,697							14,035,577	14,035,577		
00-1000432	GREENSBORO	NC		03/05/2001										163,571	163,571		
00-1000517	JACKSONVILLE	FL			12/23/2002		1,040,379							14,215	14,215		
00-1000563	DALLAS	TX			02/10/2002		1,548,125							113,794	113,794		
00-1000578	TINTON FALLS	NJ			12/27/2001		2,611,916							11,827	11,827		
00-1000598	DENVER	CO			11/29/2001		2,050,034							17,788	17,788		
00-1000617	LEWIS CENTER	OH			12/27/2001		3,272,428							28,676	28,676		
00-1000631	LOUISVILLE	KY			06/25/2001		1,538,252							26,969	26,969		
00-1000651	HUDSON	FL			12/13/2001		1,432,533							22,371	22,371		
00-1000692	CAPE CORAL	FL			02/07/2002		2,602,426							16,109	16,109		
00-1000745	FT. WORTH	TX			10/17/2001		3,511,994							19,060	19,060		
00-1000746	HUBER HEIGHTS	OH			11/16/2001		897,459							30,994	30,994		
00-1000799	TEMPE	AZ			02/01/2002		1,638,787							14,301	14,301		
00-1000803	LEXINGTON	KY			01/22/2002		1,220,142							41,995	41,995		
00-1000815	OXFORD	OH			12/20/2001		2,735,005							14,492	14,492		
00-1000859	DYER	IN			05/28/2002		1,661,050							13,868	13,868		
00-1000881	INDIANAPOLIS	IN			03/22/2002		832,624							156,505	156,505		
00-1000882	ROSEVILLE	MN			04/18/2002		2,249,193							33,159	33,159		
00-1000925	JACKSONVILLE	FL			12/23/2002		1,253,410							10,389	10,389		
00-1000927	SAN DIEGO	CA			05/08/2002		961,624							29,943	29,943		
00-1000937	SAN DIEGO	CA			04/18/2002		1,385,082							14,498	14,498		

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

## SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consider- ation	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9+10+11)	13 Total Foreign Exchange Change in Book Value					
00-1000954	ORLANDO	FL		06/03/2002		1,691,934								13,101	13,101		
00-1000869	NORTH BERGEN	NJ		05/31/2002		2,519,100								20,105	20,105		
00-1000999	AURORA	CO		03/03/2004		3,375,188								13,519	13,519		
00-1001000	DENVER	CO		08/08/2002		1,441,855								11,779	11,779		
00-1001043	REDDING	CA		01/27/2003		3,318,783								18,992	18,992		
00-1001049	WAYNE	PA		10/24/2002		585,746								17,333	17,333		
00-1001053	RICHARDSON	TX		11/15/2002		1,164,144								9,789	9,789		
00-1001075	MIAMI	FL		12/10/2002		1,719,574								95,792	95,792		
00-1001106	PLYMOUTH	MI		11/13/2002		2,894,716								24,945	24,945		
00-1001123	HILLSBOROUGH	NC		10/09/2003		1,271,561								5,972	5,972		
00-1001147	AMERICAN FORK	UT		11/27/2002		1,038,800								59,654	59,654		
00-1001229	HOUSTON	TX		11/20/2002		930,909								37,996	37,996		
00-1001237	DALLAS	TX		11/20/2002		5,293,305								84,732	84,732		
00-1001260	FINDLAY TOWNSHIP	PA		03/05/2003		1,101,281								30,345	30,345		
00-1001267	TROY	OH		03/07/2003		1,406,032								19,490	19,490		
00-1001292	AUBURN	WA		04/02/2003		686,712								71,570	71,570		
00-1001293	ODESSA	TX		04/23/2003		3,127,832								17,783	17,783		
00-1001302	MENLO	CA		03/31/2003		1,288,308								7,313	7,313		
00-1001305	AUBURN HILLS	MI		07/15/2003		1,153,860								10,672	10,672		
00-1001314	SALT LAKE CITY	UT		11/04/2003		854,514								6,672	6,672		
00-1001315	HEBRON	KY		04/16/2003		3,451,122								20,046	20,046		
00-1001319	RANCHO CUCAMONGA	CA		05/15/2003		823,848								7,364	7,364		
00-1001320	RIVERSIDE	CA		05/22/2003		4,366,330								26,361	26,361		
00-1001328	MILFORD	OH		08/29/2003		2,496,768								21,689	21,689		
00-1001331	WALKER	MI		05/07/2003		1,191,081								33,582	33,582		
00-1001334	CHARLESTON	SC		06/06/2003		825,633								7,347	7,347		
00-1002012	CEDAR GROVE	NJ		03/04/2003		1,734,240								18,316	18,316		
00-1100008	KANSAS CITY	MO		05/12/2003		747,549								10,680	10,680		
00-1100010	KENTWOOD	MI		06/23/2003		1,624,721								18,876	18,876		
00-110016	CONYERS	GA		06/04/2003		813,663								22,634	22,634		
00-110018	CUMBERLAND	MD		09/29/2003		3,284,409								13,334	13,334		
00-1100032	BLOOMINGTON	IN		08/07/2003		1,650,948								14,766	14,766		
00-1100064	SAN MATEO	CA		08/06/2003		831,305								7,256	7,256		
00-1100094	JACKSONVILLE	FL		10/10/2003		1,499,561								21,456	21,456		
00-1100109	MILFORD	OH		09/23/2003		614,895								16,558	16,558		
00-1100130	PAWTUCKET/E PROV	RI		04/01/2004		4,980,027								63,348	63,348		
00-1100132	BRIGHTON	MI		10/09/2003		1,700,343								13,610	13,610		
00-1100141	GRAND RAPIDS	MI		10/30/2003		2,425,372								61,102	61,102		
00-1100155	CLAY	NY		06/07/2004		858,600								6,753	6,753		
00-1100202	LYSANDER	NY		12/10/2003		1,278,046								32,479	32,479		
00-1100225	EDGEWATER	NJ		12/17/2003		6,819,845								25,684	25,684		
00-1100232	RIALTO	CA		11/21/2003		1,688,964								13,953	13,953		
00-1100236	HARTFORD	CT		12/23/2003		3,861,657								51,547	51,547		
00-1100252	PHILADELPHIA	PA		09/29/2004		6,289,287								34,716	34,716		
00-1100256	WEST SACRAMENTO	CA		01/12/2004		2,616,580								17,642	17,642		
00-1100265	ALTAMONTE SPRINGS	FL		12/18/2003		1,560,776								20,227	20,227		
00-1100317	BUFFALO	NY		03/09/2004		1,570,877								20,162	20,162		
00-1100347	VISALIA	CA		07/14/2004		1,333,200								31,549	31,549		
00-1100366	PORT ROYAL	SC		07/08/2004		1,665,355								13,628	13,628		
00-1100375	ALGONQUIN	IL		09/15/2004		1,354,214								31,399	31,399		
00-1100394	FT. WAYNE	IN		05/14/2004		1,610,007								18,274	18,274		
00-1100406	EDISON	NJ		05/18/2004		3,123,429								41,104	41,104		
00-1100409	PLEASANT PRAIRIE	WI		07/27/2004		2,827,227								35,212	35,212		
00-1100415	ARVADA	CO		06/15/2004		2,067,828								16,063	16,063		
00-1100421	PORT ORANGE	FL		09/16/2004		738,918								12,881	12,881		
00-1100430	SANDY	OR		06/15/2004		1,922,201								9,770	9,770		
00-1100458	LINCOLNTON	NC		07/20/2004		1,237,047								13,170	13,170		
00-1100464	GAINESVILLE	FL		05/26/2004		4,618,769								35,996	35,996		
00-1100497	KENT	WA		08/23/2004		1,385,547								30,899	30,899		
00-1100498	TROY	MI		09/28/2004		1,738,551								8,757	8,757		
00-1100501	SAN DIEGO	CA		07/22/2004		2,711,400								14,057	14,057		

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

## SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consider- ation	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9+10+11)	13 Total Foreign Exchange Change in Book Value					
00-1100515	TRAVERSE CITY	MI		05/09/2005		1,750,001								13,358	13,358		
00-1100565	MEMPHIS	TN		11/24/2004		1,855,029								10,725	10,725		
00-1100583	BOSTON	MA		09/27/2004		2,619,020								19,032	19,032		
00-1100597	MENTOR	OH		11/18/2004		1,208,322								14,787	14,787		
00-1100600	FARMERS BRANCH	TX		12/16/2004		.865,271								6,055	6,055		
00-1100606	REDONDO BEACH	CA		12/22/2004		5,543,787								33,929	33,929		
00-1100638	FARMINGTON HILLS	MI		11/03/2004		2,570,213								21,113	21,113		
00-1100669	BATTLE CREEK	MI		11/29/2004		1,719,829								38,915	38,915		
00-1100682	MENLO PARK	CA		07/10/2006		6,492,038								66,908	66,908		
00-1100712	COMPTON	CA		12/30/2004		2,599,406								20,375	20,375		
00-1100719	FARMERS BRANCH	TX		12/16/2004		.172,091								1,204	1,204		
00-1100729	PHOENIX	AZ		03/30/2005		.887,722								6,004	6,004		
00-1100732	KENNEWICK	WA		09/19/2005		2,366,905								10,410	10,410		
00-1100740	TAMPA	FL		02/25/2005		1,144,613								13,493	13,493		
00-1100753	OMAHA	NE		02/17/2005		.393,342								9,833	9,833		
00-1100762	BEAVERTON	OR		06/21/2005		6,401,652								32,817	32,817		
00-1100778	CLEAR LAKE	TX		03/16/2005		4,323,426								18,331	18,331		
00-1100824	OMAHA	NE		05/12/2005		.946,769								4,380	4,380		
00-1100828	VARIOUS CITIES	TN		07/08/2005		4,187,634								47,191	47,191		
00-1100829	COLUMBUS	OH		09/30/2005		4,606,695								22,598	22,598		
00-1100832	FREDERICK	MD		11/01/2005		3,816,790								16,629	16,629		
00-1100844	ORLAND PARK	IL		07/22/2005		.824,170								9,728	9,728		
00-1100861	BRADENTON	FL		12/28/2005		1,055,736								7,923	7,923		
00-1100865	ANN ARBOR	MI		07/20/2005		2,202,819								16,509	16,509		
00-1100889	REDWOOD CITY	CA		06/21/2005		5,026,069								34,194	34,194		
00-1100905	AUSTIN	TX		07/07/2005		1,492,785								5,630	5,630		
00-1100912	CANONSBURG	PA		08/05/2005		2,349,895								27,505	27,505		
00-1100915	NASHVILLE	TN		06/07/2006		1,866,605								8,773	8,773		
00-1100950	COLUMBUS	OH		02/15/2006		5,023,668								59,866	59,866		
00-1100970	DENVER	CO		09/26/2005		1,968,017								9,777	9,777		
00-1100979	LAS VEGAS	NV		11/07/2005		5,838,799								30,303	30,303		
00-1100997	CHEEKTONWAGA	NY		11/17/2005		1,262,443								13,870	13,870		
00-1101001	PHOENIX	AZ		10/04/2005		1,848,448								13,997	13,997		
00-1101019	DALLAS	TX		01/19/2006		6,750,741								37,015	37,015		
00-1101027	KING OF PRUSSIA	PA		11/18/2005		8,734,257								36,090	36,090		
00-1101071	ROSEVILLE	CA		12/22/2005		6,938,124								49,272	49,272		
00-1101072	SEATTLE	WA		12/20/2005		3,416,942								35,706	35,706		
00-1101076	HOLLY SPRINGS	NC		12/20/2005		5,671,225								24,293	24,293		
00-1101090	DALLAS	TX		01/19/2006		2,875,908								17,070	17,070		
00-1101097	CHATSWORTH	CA		12/27/2005		2,875,234								11,972	11,972		
00-1101147	SOUTH HAVEN	MI		04/20/2006		1,938,030								35,808	35,808		
00-1101174	JACKSONVILLE	FL		06/15/2006		1,735,535								17,637	17,637		
00-1101178	ST. LOUIS	MO		05/31/2006		4,000,000								12,376	12,376		
00-1101259	VARIOUS	TX		11/09/2006		3,379,756								17,507	17,507		
00-1101260	VARIOUS	TX		11/09/2006		3,383,575								2,966,440	2,951,600	(14,841)	(14,841)
00-1101282	CHICAGO	IL		01/25/2007		1,863,338								8,859	8,859		
00-1101287	PALATINE	IL		08/25/2006		4,854,415								17,924	17,924		
00-1101301	SAN BERNARDINO	CA		09/29/2006		.327,953								27,223	27,223		
00-1101435	DOYLESTOWN	PA		04/09/2007		2,909,082								27,351	27,351		
00-1101525	AUSTIN	TX		07/18/2007		2,698,733								15,233	15,233		
00-1101660	BUFFALO GROVE	IL		06/08/2009		2,440,718								11,402	11,402		
00-1101698	SAN ANTONIO	TX		08/13/2010		9,719,315								32,034	32,034		
00-1101702	CLINTON	UT		10/08/2010		3,989,121								33,854	33,854		
00-1101704	ST. PETERSBURG	FL		08/05/2010		.551,606								18,321	18,321		
00-1101713	SAN DIEGO	CA		10/05/2010		8,966,679								103,432	103,432		
00-1101714	CHEEKTONWAGA	NY		12/21/2010		2,200,000								13,506	13,506		
00-1101715	LYNDHURST	NJ		12/01/2010		8,800,000								30,495	30,495		
00-1101727	WEST BABYLON	NY		02/15/2011										6,152	6,152		
00-1101742	PHILADELPHIA	PA		05/26/2011										38,276	38,276		
00-1101744	KIRKLAND	WA		06/02/2011										14,194	14,194		
00-900086	SAN DIEGO	CA		06/01/2001		.147,137								3,804	3,804		

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

**SCHEDULE B - PART 3**

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consider- ation	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	
	2 City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9+10+11)	13 Total Foreign Exchange Change in Book Value						
00-9000107	SANTA ANA	CA		.08/01/2001		238,699								8,760	.8,760			
00-9000126	CUMMING	GA		.03/01/2002		216,981								7,139	.7,139			
00-9000127	MARIETTA	GA		.03/01/2002		96,190								27,497	.27,497			
00-9000128	MOUNTAIN VIEW	CA		.04/01/2002		184,861								.1,480	.1,480			
03-0309790	NORWOOD	MA		.02/13/1997		1,279,996								18,042	.18,042			
03-4000843	BELLEVUE	WA		.11/12/1997		211,300								25,608	.25,608			
03-4000912	ST. PETERSBURG	FL		.01/30/1998		951,502								495,692	.495,692			
03-4001046	RANCHO BERNARDO	CA		.08/17/1998		382,427								32,823	.32,823			
03-4002170	SALT LAKE CITY	UT		.12/28/1999		2,085,710								25,944	.25,944			
00-1001025	NAPLES	FL		.03/31/2003		637,141								5,259	.5,259			
00-1001230	HOUSTON	TX		.11/20/2002		365,310								22,720	.22,720			
00-1100515	TRAVERSE CITY	MI		.05/09/2005		875,000								6,679	.6,679			
00-1100606	REDONDO BEACH	CA		.12/22/2004		1,847,929								11,310	.11,310			
00-1101162	JACKSONVILLE	FL		.04/20/2006		1,788,731								16,922	.16,922			
00-1101175	FERNANDINA BEACH	FL		.04/28/2006		2,256,450								21,159	.21,159			
00-1101178	ST. LOUIS	MO		.05/31/2006		2,000,000								6,188	.6,188			
00-1101217	COLORADO SPRINGS	CO		.05/31/2006		7,860,040								25,443	.25,443			
00-1101225	PORTLAND	OR		.06/29/2006		1,500,000								2,909	.2,909			
00-6000007	CITY OF INDUSTRY	CA		.01/31/2002		402,661								38,619	.38,619			
00-6000190	NEWTON SQUARE	PA		.01/31/2002		201,341								15,289	.15,289			
00-6000192	WEST CHESTER	PA		.01/31/2002		149,127								11,325	.11,325			
00-6000231	BEDFORD	MA		.01/31/2002		308,771								48,074	.48,074			
0299999. Mortgages with partial repayments							375,484,360							7,510,613	.7,495,772		(14,841)	(14,841)
00-1000634	SALT LAKE CITY	UT		.08/03/2001		.09/29/2011		1,656,676						1,629,888	.1,339,913		(289,975)	(289,975)
00-1100474	SOUTHGATE	MI		.06/22/2004		.09/29/2011		1,302,666						1,203,333	.864,133		(339,200)	(339,200)
00-1101537	SPRINGFIELD	VA		.09/13/2007		.09/29/2011		5,000,000						3,950,357	.3,006,542		(943,815)	(943,815)
0399999. Mortgages disposed							7,959,342							6,783,578	.5,210,588		(1,572,990)	(1,572,990)
0599999 - Totals							397,561,400							28,329,767	.26,741,936		(1,587,831)	(1,587,831)

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 SEPTEMBER 30, 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

## SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Desig- nation or Market Indicator (a)
130638-FR-8	California St GO Bld Amer Bd 7.625% 03		.07/19/2011	Barclays Capital		7,842,763	6,460,000	192,925	1FE
1799999. Bonds - U.S. States, Territories and Possessions						7,842,763	6,460,000	192,925	XXX
31396F-G3-1	FHLMC REMIC Ser 3068 Cl Z 5.500% 11/15		.09/01/2011	Interest Capitalization	.262,712		.262,712		1
646139-X8-3	New Jersey St Tpk Auth Rev Bld Amer Bd S		.07/27/2011	Citigroup	4,257,785		3,500,000	20,714	1FE
73358W-EK-6	Port Auth NY & NJ Rev Cons 168th 4.926		.09/27/2011	Citigroup	6,150,000		6,150,000		1FE
3199999. Bonds - U.S. Special Revenues						10,670,497	9,912,712	20,714	XXX
02377V-AA-0	American Airlines Pt Trst PTC Ser A 8		.09/27/2011	Morgan Stanley & Co Inc	13,000,000		13,000,000		2FE
026660-D6-7	American Honda Fin Corp Nt 6.700% 10/0		.08/03/2011	Credit Suisse First Boston	1,200,668		1,075,000	25,409	1FE
026660-F3-2	American Honda Fin Corp Sr Nt 2.375% 0		.08/04/2011	Bank of America BISD Dealer	4,808,147		4,700,000	43,720	1FE
05947U-4F-2	Banc of America Comm Mtg Inc Ser 2005-6		.08/09/2011	Barclays Capital	3,700,000		4,000,000	6,561	12
06849R-AG-7	Barrick NA Finance LLC Co Gtd Nt 5.700		.09/13/2011	Tax Free Exchange	9,954,555		10,000,000	161,500	2FE
22942G-AK-5	Cablevision (CSC Holdings) Incremental T		.09/26/2011	Tax Free Exchange	2,472		2,472		2FE
260543-CC-5	Dow Chemical Co Sr Nt 4.250% 11/15/20		.08/08/2011	Citigroup	2,074,835		2,022,000	20,529	2FE
465685-AE-5	ITC Holdings Corp Sr Nt 6.050% 01/31/1		.07/18/2011	Wachovia Capital Markets Inc	5,670,950		5,000,000	143,688	2FE
544152-AD-3	Lorillard Tobacco Co Co Gtd Nt 3.500%		.08/01/2011	Barclays Capital	2,283,721		2,300,000		2FE
62886M-AB-6	NCO Group Inc Term Ln B Nt 14 8.000% 0		.07/29/2011	Tax Free Exchange	1,124,715		1,124,715	7,352	5FE
654742-AA-3	Nissan Motor Acceptance Corp Sr Nt 3.2		.08/04/2011	Royal Bank of Scotland	8,218,400		8,000,000	6,500	2FE
69362B-AY-8	PSEG Power LLC Sr Nt 4.150% 09/15/21		.09/23/2011	Wachovia Capital Markets Inc	3,530,520		3,500,000	3,631	2FE
742741-AA-9	Procter & Gamble ESOP Deb Ser A 9.360%		.07/20/2011	Citigroup	5,157,240		3,914,800	24,428	1FE
86765B-AJ-8	Sunoco Logistics Ptnrs Op LP Co Gtd Nt		.07/28/2011	Barclays Capital	3,997,920		4,000,000		2FE
883556-AZ-5	Thermo Fisher Scientific Inc Sr Nt 3.6		.08/09/2011	Barclays Capital	7,984,720		8,000,000		1FE
89233P-4C-7	Toyota Motor Credit Corp MT Nt 4.500%		.07/20/2011	RBC Dominion Securities	3,845,799		3,637,000	15,803	1FE
89233P-4S-2	Toyota Motor Credit Corp Sr Nt 4.250%		.08/03/2011	Credit Suisse First Boston	2,799,056		2,600,000	8,288	1FE
902911-AM-8	UST Inc Sr Nt 6.625% 07/15/12		.07/29/2011	Wells Fargo	4,552,805		4,320,000	14,310	2FE
91303#-AD-1	United Subcontractors Inc Term Ln B Nt 1		.09/30/2011	Interest Capitalization	1,168		1,168		6
984121-CD-3	Xerox Corp Sr Nt 4.500% 05/15/21		.09/29/2011	Goldman Sachs & Company	4,966,075		5,000,000	84,688	2FE
988498-AC-5	Yum Brands Inc Sr Nt 6.250% 03/15/18		.08/19/2011	Credit Suisse First Boston	8,355,690		7,000,000	193,229	2FE
008916-AH-1	Agrium Inc Sr Nt 6.750% 01/15/19	A.	.09/28/2011	Deutsche Bank Securities	1,968,671		1,635,000	23,912	2FE
878742-AV-7	Teck Cominco Ltd Co Gtd Nt 4.750% 01/1	A.	.08/02/2011	Various	17,432,120		17,000,000	47,500	2FE
878742-AW-5	Teck Cominco Ltd Co Gtd Nt 6.250% 07/1	A.	.07/25/2011	Various	5,240,114		5,000,000	16,632	2FE
74041E-AC-9	Preferred Term Sec Ltd XVI Fit Rate Mez	R.	.09/23/2011	Interest Capitalization	.13,438		.13,438		6FE
74042H-AC-1	Preferred Term Sec Ltd XIII Fit Rt Nt Cl	R.	.09/22/2011	Interest Capitalization	6,472		6,472		6FE
767201-AQ-9	Rio Tinto Finance USA Ltd Co Gtd Nt 3	F.	.09/26/2011	Barclays Capital	9,978,920		10,000,000	10,417	1FE
64622#-AE-9	Howard de Walden Sr Nt Ser B 4.320% 09	R.	.09/16/2011	Royal Bank of Scotland	10,000,000		10,000,000		12
69284#-AY-3	Vitol Finance Ltd Sr Nt 5.740% 07/28/2	F.	.07/28/2011	Morgan/JP/Securities - Bonds	25,000,000		25,000,000		2
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						166,879,191	161,852,065	858,098	XXX
8399997. Total - Bonds - Part 3						185,392,451	178,224,777	1,071,737	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						185,392,451	178,224,777	1,071,737	XXX
8999997. Total - Preferred Stocks - Part 3						XXX	XXX	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						XXX	XXX	XXX	XXX
9799997. Total - Common Stocks - Part 3						XXX	XXX	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						XXX	XXX	XXX	XXX
9899999. Total - Preferred and Common Stocks						XXX	XXX	XXX	XXX
9999999. Totals						185,392,451	XXX	1,071,737	XXX

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

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

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain /Loss on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Design- ation or Market In- dicator (a)	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value								
36209M-YH-1	GNMA I PTC # 476012 6.500% 05/15/28		09/01/2011	Paydown .....		.96,308	.96,308	.95,495	.95,540		.767		.767		.96,308					.4,279	05/15/2028	1.....
36209W-ND-0	GNMA PTC # 483788 6.500% 12/15/13		09/01/2011	Paydown .....		.23,790	.23,790	.24,243	.23,917		-(127)		-(127)		.23,790					.1,028	12/15/2013	1.....
36210A-4J-3	GNMA PTC # 486925 6.500% 02/15/14		09/01/2011	Paydown .....		.6,262	.6,262	.6,346	.6,290		-(28)		-(28)		.6,262					.272	02/15/2014	1.....
36210D-BL-4	GNMA PTC # 488843 6.500% 01/15/14		09/01/2011	Paydown .....		.7,414	.7,414	.7,557	.7,455		-(41)		-(41)		.7,414					.321	01/15/2014	1.....
36210D-BQ-3	GNMA PTC # 488847 6.500% 01/15/14		09/01/2011	Paydown .....	100,000	.11,293	.11,293	.11,510	.11,357		-(64)		-(64)		.11,293					.488	01/15/2014	1.....
36225*-AA-1	GSA IRS Lease Tr PTC Ser 2009 5.930% 0		09/11/2011			.153,948	.153,948	.153,948	.153,948						.153,948					.6,089	09/11/2030	1.....
36225B-EW-4	GNMA PTC # 781049 6.500% 06/15/14		09/01/2011	Paydown .....		.12,150	.12,150	.11,956	.12,044		.106		.106		.12,150					.529	06/15/2014	1.....
36225B-GC-6	GNMA PTC # 781095 6.500% 08/15/14		09/01/2011	Paydown .....		.19,292	.19,292	.18,870	.19,067		.225		.225		.19,292					.849	08/15/2014	1.....
71646X-AA-6	Petrodrill Four Ltd US Govt Gtd Title XI		07/15/2011			.31,249	.31,249	.31,991	.31,584		-(335)		-(335)		.31,249					.1,325	01/15/2016	1.....
912827-7B-2	U S Treasury Nt 5.000% 08/15/11		08/15/2011	Various .....		.550,000	.550,000	.587,641	.553,408		-(3,408)		-(3,408)		.550,000					.27,500	08/15/2011	1.....
0599999. Bonds - U.S. Governments						911,706	911,706	949,557	914,610		(2,905)		(2,905)		911,706					42,680	XXX	XXX
3128H6-DC-5	FHLMC Pool #98199 3.500% 08/15/18		09/01/2011	Paydown .....		.56,044	.56,044	.51,359	.53,131		.2,913		.2,913		.56,044					.1,310	08/15/2018	1.....
3128H6-SG-0	FHLMC Pool #986919 3.500% 08/15/18		09/01/2011	Paydown .....		.97,080	.97,080	.88,980	.91,954		.5,126		.5,126		.97,080					.2,324	08/15/2018	1.....
3128H7-CB-6	FHLMC Pool #E99066 3.500% 09/15/18		09/01/2011	Paydown .....		.275,335	.275,335	.252,318	.260,801		.14,534		.14,534		.275,335					.6,330	09/15/2018	1.....
3128H7-JS-2	FHLMC Pool #E99273 3.500% 10/15/18		09/01/2011	Paydown .....		.97,194	.97,194	.91,393	.93,294		.3,901		.3,901		.97,194					.2,088	10/15/2018	1.....
3128H7-MX-7	FHLMC Pool #E99374 3.500% 10/15/18		09/01/2011	Paydown .....		.109,243	.109,243	.99,923	.103,086		.6,157		.6,157		.109,243					.2,650	10/15/2018	1.....
3128S4-BP-1	FHLMC Pool #100046 2.613% 03/15/36		09/01/2011	Paydown .....		.1,512	.1,512	.1,508	.1,508		.4		.4		.1,512					.27	03/15/2036	1.....
312904-19-E	FHLMC REMIC Ser 181-E 7.000% 08/15/21		09/15/2011	Paydown .....		.2,144	.2,144	.2,175	.2,154		-(9)		-(9)		.2,144					.119	06/15/2016	1.....
312905-KJ-0	FHLMC REMIC Ser 1060-X 7.250% 03/15/21		09/01/2011	Paydown .....		.1,790	.1,790	.1,829	.1,819		-(30)		-(30)		.1,790					.85	02/01/2021	1.....
312913-ZE-9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2		09/01/2011	Paydown .....		.20,227	.20,227	.20,748	.20,553		.326		.326		.20,227					.909	12/01/2022	1.....
312915-UF-6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23		09/01/2011	Paydown .....		.3,316	.3,316	.3,411	.3,375		-(59)		-(59)		.3,316					.154	05/01/2023	1.....
31294K-UC-7	FHLMC Gold PC Pool #E01479 3.500% 09/1		09/01/2011	Paydown .....		.190,785	.190,785	.179,219	.183,403		.7,383		.7,383		.190,785					.4,454	09/15/2018	1.....
3133T6-M4-0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26		09/01/2011	Paydown .....		.19,698	.19,698	.20,307	.20,064		-(367)		-(367)		.19,698					.856	04/01/2025	1.....
3133TE-LG-7	FHLMC REMIC Ser 2064 M 6.000% 06/15/28		09/01/2011	Paydown .....		.8,860	.8,860	.9,087	.9,013		-(153)		-(153)		.8,860					.379	06/01/2028	1.....
3133TK-SS-5	FHLMC REMIC Ser 2136-A 6.000% 03/15/29		09/01/2011	Paydown .....		.4,061	.4,061	.3,808	.3,918		.143		.143		.4,061					.166	03/15/2029	1.....
31340Y-DB-2	FHLMC REMIC Ser 12-A 9.250% 11/15/19		09/15/2011	Paydown .....		.722	.722	.758	.739		-(17)		-(17)		.722					.54	01/16/2018	1.....
31340Y-QS-1	FHLMC REMIC Ser 46-B 7.800% 09/15/20		09/15/2011	Paydown .....		.646	.646	.594	.623		.23		.23		.646					.40	09/15/2020	1.....
31358E-RK-0	FNMA REMIC Ser 1990-72B 9.000% 07/25/2		09/01/2011	Paydown .....		.830	.830	.811	.820		.10		.10		.830					.50	07/25/2020	1.....
31358H-GT-6	FNMA REMIC Ser 1991-73A 8.000% 07/25/2		09/01/2011	Paydown .....		.8,038	.8,038	.7,721	.7,907		.130		.130		.8,038					.455	07/25/2021	1.....
31358J-HU-9	FNMA REMIC Ser 1991-113 ZE 7.500% 09/2		09/01/2011	Paydown .....		.1,069	.1,069	.1,100	.1,086		-(17)		-(17)		.1,069					.54	09/01/2021	1.....
31358N-4F-6	FNMA REMIC Ser 1992-123 Z 7.500% 07/25		09/01/2011	Paydown .....		.4,667	.4,667	.4,687	.4,673		-(7)		-(7)		.4,667					.244	07/01/2028	1.....
31359P-DJ-2	FNMA ACES Ser 1997-M2 CI Z 7.125% 01/1		09/01/2011	Paydown .....		.1,377	.1,377	.1,479	.1,475		-(98)		-(98)		.1,377					.65	01/01/2032	1.....
313602-3E-6	FNMA REMIC Ser 1989-67D 9.000% 10/25/1		09/01/2011	Paydown .....		.861	.861	.858	.856		.5		.5		.861					.53	10/25/2019	1.....
313602-DV-3	FNMA REMIC Ser 1988-15A 9.000% 06/25/1		09/01/2011	Paydown .....		.1,682	.1,682	.1,709	.1,692		-(11)		-(11)		.1,682					.98	05/01/2018	1.....
313602-GO-1	FNMA REMIC Ser 1988-25B 9.250% 10/25/1		09/01/2011	Paydown .....		.742	.742	.759	.748		.6		.6		.742					.46	08/01/2016	1.....
313602-QA-5	FNMA REMIC Ser 1989-19A 10.300% 04/25/1		09/01/2011	Paydown .....		.1,979	.1,979	.2,084	.1,975		.4		.4		.1,979					.126	04/01/2011	1.....
313602-QJ-2	FNMA REMIC Ser 1989-62G 8.600% 10/25/1		09/01/2011	Paydown .....		.1,164	.1,164	.1,120	.1,146		.18		.18		.1,164					.67	10/25/2019	1.....
313603-GW-6	FNMA REMIC Ser 1989-86E 8.750% 11/25/1		09/01/2011	Paydown .....		.1,668	.1,668	.1,666	.1,661		.7		.7		.1,668					.97	11/25/2019	1.....
313603-JU-2	FNMA REMIC Ser 1989-90E 8.700% 12/25/1		09/01/2011	Paydown .....		.276	.276	.301	.284		-(7)		-(7)		.276					.16	11/01/2019	1.....
31371H-FZ-6	FNMA Pool #252284 6.500% 01/25/29		09/01/2011	Paydown .....		.13,273	.13,273	.13,202	.13,203		.70		.70		.13,273					.648	01/25/2029	1.....
31371L-D9-7	FNMA Pool #254928 3.500% 08/25/18		09/01/2011	Paydown .....																		

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

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain /Adjusted Carrying Value	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Design- ation or Market In- dicator (a)				
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value											
.314020-NH-0	FNMA Pool #734892 3.500% 08/25/18		.09/01/2011	Paydown .....		.264,780	.264,780	.243,432	.251,317			.13,463		.13,463		.264,780					.6,595	.08/25/2018	1.....		
.314038-3K-7	FNMA Pool #744302 3.500% 09/25/18		.09/01/2011	Paydown .....		.204,164	.204,164	.192,169	.196,451			.7,713		.7,713		.204,164					.4,648	.09/25/2018	1.....		
.314056-6P-5	FNMA Pool #787578 6.000% 07/25/35		.09/01/2011	Paydown .....		.47,948	.47,948	.49,034	.48,978			(1,030)		(1,030)		.47,948					.1,972	.07/25/2035	1.....		
.574754-AA-5	Mashantucket Pequot Trb CT Rev Txbl Bd S		.09/01/2011	Redemption 100,000		.500,000	.500,000	.517,840	.503,147			(3,147)		(3,147)		.500,000					.34,550	.09/01/2012	2FE.....		
.677555-IY-6	Ohio St Econ Development Rev Enterprise		.09/01/2011	Call 100,000		.100,000	.100,000	.100,000	.100,000							.100,000					.3,638	.06/01/2014	1FE.....		
.745190-H6-9	Puerto Rico Commth H&T Rev Auth Ser A (		.07/01/2011	Maturity .....		.105,000	.105,000	.112,903	.105,977			(977)		(977)		.105,000					.5,775	.07/01/2011	1FE.....		
.745190-H5-0	Puerto Rico Commth H&T Rev Auth Ser A (		.07/01/2011	Maturity .....		.20,000	.20,000	.21,505	.20,186			(186)		(186)		.20,000					.1,100	.07/01/2011	2FE.....		
.911760-LQ-7	Vendee Mtg Tr REMIC Ser 1998-2 Cl 16 6		.09/01/2011	Paydown .....		.21,524	.21,524	.22,129	.21,939			(415)		(415)		.21,524					.993	.05/01/2028	1.....		
3199999. Bonds - U.S. Special Revenues						4,303,595	4,303,595	4,259,756	4,259,727			43,866		43,866		4,303,595					153,521	XXX	XXX		
.000759-CR-9	American Business Fin Svcs Inc Ser 2002-		.09/01/2011	Paydown .....		.27,817	.27,817	.27,811	.27,768			.49		.49		.27,817					.912	.07/15/2033	32*.....		
.000780-HX-7	ABN AMRO Mtg Corp Ser 2003-8 Cl A4 5.2		.09/01/2011	Paydown .....		.130,298	.130,298	.125,738	.127,585			2,713		2,713		.130,298					.4,809	.06/25/2033	12*.....		
.00253C-HH-3	Aames Mtg Tr Ser 2001-4 Cl A4 6.030% 0		.09/01/2011	Paydown .....		.26,741	.26,741	.26,730	.26,700			.41		.41		.26,741					.1,108	.04/25/2031	12*.....		
.002824-AQ-3	Abbott Labs Nt 4.350% 03/15/14		.08/19/2011	Barclays Capital .....		.5,452,950	.5,000,000	.4,993,600	.4,997,636			448		448		.4,998,084					.454,866	.454,866	.204,813	.03/15/2014	1FE.....
.008190-A*-1	NRG Energy Extended TL B2 Nt 2 3.489%		.07/01/2011	Redemption 100,000		.1,138,776	.1,138,776	.1,138,776	.1,138,776							.1,138,776					.10,090	.08/31/2015	3FE.....		
.008190-A*-1	NRG Energy Extended TL B2 Nt 1 5.500%		.07/01/2011	Redemption 100,000		.113,878	.113,878	.113,878	.113,878							.113,878					.2,053	.08/31/2015	3FE.....		
.02149H-AW-0	Countrywide Alternative Ln Tr Ser 2007-2		.09/01/2011	Paydown .....		.179,388	.179,388	.152,472	.159,117			26,916		26,916		.179,388					.6,883	.03/25/2037	42*.....		
.023775-AA-7	American Airlines Inc PTC Ser 2005-1 Cl		.09/29/2011	Redemption 100,000		.77,224	.77,224	.77,224	.77,224							.77,224					.3,946	.03/29/2014	5*.....		
.02639M-AC-0	American General Mtg Ser 2003-1 Cl A3		.08/01/2011	Paydown .....		.8,951	.8,951	.8,947	.8,862			.89		.89		.8,951					.287	.04/25/2033	12*.....		
.02639M-AD-8	American General Mtg Ser 2003-1 Cl M1		.08/01/2011	Paydown .....		.17,143	.17,143	.16,793	.16,765			378		378		.17,143					.578	.04/25/2033	12*.....		
.02660T-ER-0	American Home Mtg Inv Tr Ser 2005-2 Cl 5		.09/01/2011	Paydown .....		.68,563	.68,563	.68,856	.68,044			519		519		.68,563					.2,302	.09/25/2035	12*.....		
.040104-BW-0	Argent Securities Inc Ser 2003-1D Cl AF6		.09/01/2011	Paydown .....		.459,983	.459,983	.459,780	.459,467			.516		.516		.459,983					.15,948	.10/25/2033	12*.....		
.04231#-AA-7	Armstrong/Heinz Contract Sec Lease Backe		.08/19/2011	Call 128,5067		.322,700	.251,116	.251,116	.251,116			71,585		71,585		.322,700					.8,746	.03/15/2027	2.....		
.04231#-AA-7	Armstrong/Heinz Contract Sec Lease Backe		.09/15/2011	Redemption 100,000		.77,988	.77,988	.77,988	.77,988							.77,988					.2,661	.03/15/2027	2.....		
.04541G-AS-1	Asset Backed Securities Corp Ser 2000-LB		.09/01/2011	Paydown .....		.28,256	.28,256	.29,360	.28,935			(679)		(679)		.28,256					.1,426	.09/01/2024	12*.....		
.04626R-AA-4	Astoria Power Project PTC Ser A 5.744%		.09/01/2011	Paydown .....		.184,369	.184,369	.184,369	.184,369							.184,369					.7,077	.05/01/2016	2FE.....		
.05946X-EW-9	Banc of America Funding Corp Ser 2003-3		.09/01/2011	Paydown .....		.238,006	.238,006	.241,129	.238,706			(700)		(700)		.238,006					.8,730	.04/01/2014	12*.....		
.05947U-LX-4	Banc of America Comm Mtg Inc Ser 2003-2		.09/01/2011	Paydown .....		.8,698	.8,698	.8,742	.8,698							.8,698					.318	.04/01/2013	12*.....		
.05948K-XQ-7	Bank of America Alt Loan Tr Ser 2005-2 C		.09/01/2011	Paydown .....		.15,308	.15,308	.15,068	.15,068			240		240		.15,308					.577	.03/25/2035	32*.....		
.05948K-XS-3	Bank of America Alt Loan Tr Ser 2005-2 C		.09/01/2011	Paydown .....		.23,664	.23,664	.23,019	.23,019			644		644		.23,664					.868	.03/25/2035	32*.....		
.05949A-KA-7	Bank of America Mtg Securities Ser 2004-		.09/01/2011	Paydown .....		.124,909	.124,909	.128,070	.125,469			(560)		(560)		.124,909					.4,994	.10/01/2014	12*.....		
.06849R-AE-2	Barrick NA Finance LLC Co Gtd Nt 5.700		.09/13/2011	Tax Free Exchange .....		9,954,555	10,000,000	9,954,400				155		155		9,954,555					.161,500	.05/30/2041	2FE.....		
.07383F-QT-8	Bear Stearns Comm Mtg Sec Ser 2003-T10 C		.09/01/2011	Paydown .....		.21,424	.21,424	.21,461	.21,408			.16		.16		.21,424					.570	.05/01/2012	12*.....		
.105667-AB-5	Bravo Mtg Loan Trust Ser 2006-1 Cl A2		.09/26/2011	Paydown .....		.259,681	.259,681	.147,553	.147,553			112,127		112,127		.259,681					.803	.07/25/2036	12*.....		
.12189P-AP-9	Burlington North Santa Fe EETC Ser 99-2		.07/02/2011	Redemption 100,000		.444	.444	.514	.488			(44)		(44)		.444					.34	.01/02/2021	1FE.....		
.12489W-NP-5	C-BASS Tr Ser 2005-CB6 Cl A4 5.162% 07		.09/01/2011	Paydown .....		.74,606	.74,606	.74,405	.74,405			201		201		.74,606					.2,614	.07/25/2035	12*.....		
.12558M-BM-3	CIT Group Home Eq Loan Tr Ser 2003-1 Cl		.09/01/2011	Paydown .....		.31,276	.31,276	.31,462	.31,402			(125)		(125)		.31,276					.1,002	.04/01/2027	32*.....		
.12667T-TA-8	Countrywide Alt Loan Tr Ser 2004-J7 Cl 1		.09/01/2011	Paydown .....		.95,611	.95,611	.95,609	.95,573			8,038		8,038		.95,611					.8,048	.06/01/2018	12*.....		
.12668B-RZ-8	CWMLS Inc Ser 2006-6CB Cl 1A4 5.500% 0		.09/01/2011	Paydown .....		.60,827	.60,827	.53,260	.53,260			7,567		7,567		.60,827					.2,223	.05/25/2036	32*.....		
.126694-E9-5	CWHL Inc Ser 2006-044 Cl A1 1.212% 04/		.09/01/2011	Paydown .....		.232,877	.232,877	.186,167	.186,167			46,710		46,710		.232,877					.2,116	.04/25/2046	52*.....		
.126694-E9-5	CWHL Inc Ser 2006-044 Cl A1 1.255% 04/		.07/01/2011	Paydown .....																					

STATEMENT AS OF SEPTEMBER 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 Identification	Description	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 Other Than Temporary Impairment Recognized	Current Year's Book/Adjusted Carrying Value (11 + 12 - 13)	Total Change in Book/Adjusted Carrying Value (14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value (15)	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)		
172905-BB-6	Citibank NA Ser 1986-P Cl 1 9.500% 10/		09/01/2011	Paydown		.163	.163	.166	.163						.163					.10	09/01/2016	12*	
17306U-BD-9	Citifinancial Mtg Sec Inc Ser 2003-2 Cl		09/01/2011	Paydown		.65,616	.65,616	.61,843	.62,923		.2,693		.2,693			.65,616					.1,669	05/25/2033	12*
17306U-CE-6	Citifinancial Mtg Sec Inc Ser 2004-1 Cl		09/01/2011	Paydown		.68,254	.68,254	.68,250	.68,207		.47		.47			.68,254					.1,843	04/25/2034	12*
17307G-MC-9	Citigroup Mtg Ln Tr Ser 2004-HV84 Cl AA		09/25/2011	Paydown		.839	.839	.840	.840		(1)		(1)			.839					.3	12/25/2034	12*
20046E-AG-8	COMM Ser 2001-J1A Cl E 6.830% 02/16/34		09/01/2011	Paydown		1,516,656	1,516,656	1,616,423	1,546,039		(29,383)		(29,383)			1,516,656					.75,690	05/01/2014	12*
225458-BU-1	CS First Boston Mtg Sec Corp Ser 2005-1		09/01/2011	Paydown		23,171	23,171	23,363	23,237		(67)		(67)			23,171					.811	07/01/2016	12*
225458-XJ-2	CS First Boston Mtg Sec Corp Ser 2005-6		09/01/2011	Paydown		76,172	76,172	74,696	75,208		.964		.964			76,172					.2,488	07/25/2035	12*
22942G-AK-5	Cablevision (CSC Holdings) Incremental T		09/26/2011	Tax Free Exchange		2,472	2,472	2,472	2,472						2,472					.48	03/29/2016	2F...	
22942G-AK-5	Cablevision (CSC Holdings) Incremental T		09/30/2011	Redemption 100,000				2,472	2,472						2,472					.1	03/29/2016	2F...	
24736C-AG-9	Delta Airlines XO Equip TL Nt 1 3.869%		09/29/2011	Redemption 100,000					75,254	75,254	75,254					75,254					.2,168	04/30/2012	3F...
251510-AW-3	Deutsche Alt-A Sec Inc Ser 2003-2X5 Cl A		09/01/2011	Paydown		742,302	742,302	742,143	.741,612		.690		.690			.742,302					.24,268	09/25/2033	12*
251510-AW-3	Deutsche Alt-A Sec Inc Ser 2005-4 Cl A6		09/01/2011	Paydown		.69,164	.69,164	.64,892	.64,892		4,272		4,272			.69,164					.2,507	09/25/2035	22*
251563-CB-6	Deutsche Mtg Sec Inc Ser 2004-1 Cl A6		09/01/2011	Paydown		192,916	192,916	192,862	.192,580		.337		.337			192,916					.5,648	12/25/2033	12*
251793-AC-4	Devon Fin Corp ULC Co Gd Nt 6.875% 09		09/30/2011	Maturity		7,000,000	7,000,000	7,584,990	7,283,918		(283,918)		(283,918)			7,000,000					.481,250	09/30/2011	2F...
268668-FD-7	EMC Mtg Loan Tr Ser 2006-A Cl A 0.685%		09/26/2011	Paydown		.65,198	.65,198	.51,684	.51,684		13,514		13,514			.65,198					.289	12/25/2042	12*
294396-AA-6	EQT Production Co Gd St Nt 7.760% 02/		08/31/2011	Call 100,000		.75,200	.75,200	.75,782	.75,782		(582)		(582)			.75,200					.2,918	02/28/2016	2...
32051G-GZ-2	First Horizon Alt Mtg Sec Tr Ser 2005-1		09/01/2011	Paydown		.42,825	.42,825	.43,186	.42,835		(10)		(10)			.42,825					.1,499	01/01/2015	12*
36170U-BX-8	G-FORCE LLC Ser 2005-RR2 Cl A2 5.158%		09/01/2011	Paydown		.16,687	.16,687	.16,770	.16,639		.48		.48			.16,687					.588	12/01/2011	12*
36185N-4G-2	GMAC Mtg Corp Loan Tr Ser 2004-J4 Cl A3		09/01/2011	Paydown		940,993	940,993	933,936	.937,083		3,910		3,910			940,993					.34,456	09/25/2034	12*
36226M-AE-3	GRMT Mtg Loan Tr Ser 2001-1A Cl A5 6.6		09/01/2011	Paydown		.45,800	.45,800	.45,802	.45,640		.159		.159			.45,800					.2,034	01/01/2012	12*
36228F-30-7	GS Mortgage Securities Corp Ser 2004-3 C		09/01/2011	Paydown		197,763	197,763	197,756	.197,589		.174		.174			.197,763					.7,729	04/25/2034	12*
36242D-DE-0	GS Mortgage Securities Corp Ser 2004-7 C		09/01/2011	Paydown		139,382	139,382	139,377	.137,487		.1,894		.1,894			.139,382					.5,689	06/25/2034	12*
368907-AC-5	General American Trans Corp EETC Ser 199		08/28/2011	Paydown		.193,694	.193,694	.198,052	.195,269		(1,575)		(1,575)			.193,694					.14,527	02/28/2015	3F...
386088-AB-4	Grand Metropolitan Inv Nt 9.000% 08/15		08/15/2011	Various		2,000,000	2,000,000	.2,614,460	.2,053,250		(53,250)		(53,250)			2,000,000					.180,000	08/15/2011	1FE...
438499-AA-3	Honeywell En Sav Perf CtrctTr PTC 6.10		09/01/2011	Redemption 100,000		.111,875	.111,875	.111,875	.111,875						.111,875					.4,552	12/01/2015	1...	
445694-AZ-4	Hunt Oil Co Sr Nt 6.750% 08/22/11		08/22/2011	Maturity		2,000,000	2,000,000	2,000,000	.2,000,000						.2,000,000					.135,000	08/22/2011	2...	
45254N-GA-9	IMPAC CMB Tr Ser 2003-11 Cl 2A1 1.075%		09/26/2011	Paydown		.77,472	.77,472	.76,310	.76,350		1,122		1,122			.77,472					.629	10/25/2033	12*
45254N-PV-3	IMPAC CMB Tr Ser 2005-5 Cl A2 0.455% 0		09/26/2011	Paydown		.47,323	.47,323	.46,326	.46,326		.997		.997			.47,323					.152	08/25/2035	12*
45254T-PM-0	IMPAC Sec Assets CMN Owner Tr Ser 2004-		09/01/2011	Paydown		326,745	326,745	326,744	.326,495		.250		.250			.326,745					.11,850	08/25/2034	12*
45254T-PY-4	IMPAC Sec Assets CMN Owner Tr Ser 2004-		09/26/2011	Paydown		.31,677	.31,677	.31,761	.31,742		(66)		(66)			.31,677					.243	10/25/2027	12*
45254T-TN-4	IMPAC Sec Assets CMN Owner Tr Ser 2006-		09/26/2011	Paydown		.174,723	.174,723	.174,723	.174,723						.174,723					.662	05/25/2036	12*	
45660N-J8-9	Residential Asset Sec Tr Ser 2004-A4 Cl		09/01/2011	Paydown		.364,185	.364,185	.364,868	.363,160		1,025		1,025			.364,185					.13,131	08/01/2012	12*
459578-AA-4	International Group Sr Nt 7.790% 08/13		08/13/2011	Redemption 100,000		.220,800	.220,800	.220,800	.220,800						.220,800					.17,311	08/13/2011	3...	
466247-MU-4	JP Morgan Mtg Tr Ser 2005-S1 Cl A23 5		09/01/2011	Paydown		.100,015	.100,015	.100,843	.100,625		(611)		(611)			.100,015					.3,857	10/01/2034	22*
46625Y-P7-2	JP Morgan Chase Comm Mtg Secs Ser 2006-L		09/01/2011	Paydown		.102,984	.102,984	.103,493	.103,032		(48)		(48)			.102,984					.3,752	06/01/2015	12*
49725V-AA-0	Kiowa Power Partners LLC Ser A Sr Sec Nt		09/30/2011	Redemption 100,000		.146,824	.146,824	.146,824	.146,824						.146,824					.5,298	12/30/2013	2F...	
52518R-CD-6	Lehman Structured Sec Corp Ser 2005-1 Cl		09/26/2011	Paydown		.50,056	.50,056	.50,040	.47,497		32,544		32,544			.50,056					.205	09/26/2045	12*
52602F-AD-1	Lender Processing Services Term Ln B Nt		08/18/2011	Redemption 100,000		1,940,000	1,940,000	1,920,600	.1,928,241		11,759		11,759			1,940,000					.33,801	07/02/2014	2F...
55265K-F6-1	Master Asset Sec Tr Ser 2003-7 Cl 4A33		09/01/2011	Paydown		.169,633	.169,633	.160,092	.164,226		.5,407		.5,407			.169,633					.6,088	09/25/2033	12*
55265K-03-6	Master Asset Sec Tr Ser 2003-9 Cl 2A8		09/01/2011	Paydown		.287,070	.287,070	.279,759	.281,486		.5,584		.5,584			.287,070					.11,025	10/25/2033	12*
576434-A2-0	Master Asset Securitization Tr Ser 2004-		09/01/2011	Paydown		.13,512	.13,512	.13,647	.13,611		(99)		(99)			.13,512					.500	11/01/2034	22*
576434-J5-4	Master Asset Securitization Tr Ser 2005-		09/01/2011	Paydown		.71,525	.71,525	.72,799	.72,486		(961)		(961)			.71,525					.2,590	01/01/2035	22*
576434-N2-6	Master Asset Securitization Tr Ser 2005-		09/01/2011	Paydown		.14,621	.14,621	.14,375	.14,410		.210		.210			.14,621					.510	04/25/2035	12*
576434-UH-5	Master Asset Securitization Tr Ser 2004-		09/01/2011	Paydown		.96,870	.96,870	.96,870	.96,870						.96,870					.3,656	08/25/2034	12*	
576434-ID-2	Master Asset Securitization Tr Ser 2004-		09/01/2011	Paydown		.25,368	.25,368	.25,567	.25,422		(54)		(54)			.25,368					.976	12/01/2018	12*
576434-IM-7	Master Asset Securitization Tr Ser 2004-		09/01/2011	Paydown		.99,649	.99,649	.97,780	.98,336		1,313		1,313			.99,649					.2,099	12/25/2034	12*
589929-XZ-6	Merrill Lynch Mtg Investors Ser 2002-AFC		09/01/2011	Paydown		.81,299	.81,299	.81,266	.81,142		.157		.157			.81,299					.4,079	09/25/2032	12*
595491-AB-9	Mid State Tr Ser 11 Cl M1 5.598% 07/15		09/15/2011	Paydown		.14,423	.14,423	.14,423	.14,423						.14,423					.541	07/15/2038	1FE...	
61745M-NB-2	Morgan Stanley Cap I Ser 2004-108 Cl A4		09/01/2011	Paydown		.316,514	.316,514	.325,688	.317,855		(1,341)		(1,341)			.316,514					.11,632	11/01/2012	12*
61746I-GH-5	Morgan Stanley DeanWitter Cap I Ser 2003-		09/01/2011	Paydown		1,648,822	1,648,822	1,686,446	.1,6														

STATEMENT AS OF SEPTEMBER 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 Identification	Description	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 Recognized	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 Designa-tion or Market In-icator (a)	
..62886M-AB-6	NCO Group Inc Term Ln B Nt 14 8.000% 0		09/30/2011	Redemption 100,000			.63,635	.63,635												.510	05/15/2013	5FE
..62906L-AC-2	NE Energy 1L TL B Nt 2 (1st Lt Power)		08/12/2011	Redemption 100,000			.65,773	.65,773	.60,511	.62,923		2,849								.1,186	11/01/2013	4FE
..629377-E#-5	NRG Energy Non-Extended Synthetic LC Nt		07/01/2011	Redemption 100,000			.881	.881	.881	.881										.9	02/01/2013	3FE
..629377-E@-7	NRG Energy Extended Synthetic LC Nt 1		07/01/2011	Redemption 100,000			2,301,333	2,301,333	2,301,333	2,301,333										.41,479	08/31/2015	3
..629377-NL-1	NRG Energy Non-Extended TL B1 Nt 4 2.1		07/01/2011	Redemption 100,000			.258,845	.258,845	.258,845	.190,431										.2,241	02/01/2013	3FE
..64352V-EF-4	New Century Home Equity Ln Tr 2003-5 CI		09/01/2011	Paydown			.599,260	.599,260	.599,126	.598,564		.697								.20,310	11/25/2033	1Z*
..65535V-CN-6	Nomura Asset Sec Corp Ser 2004-AP1 CI A6		09/01/2011	Paydown			.47,190	.47,190	.47,189	.47,142		.48								.1,489	03/25/2034	1Z*
..65535V-DC-9	Nomura Asset Sec Corp Ser 2004-AP2 CI A6		09/01/2011	Paydown			.197,476	.197,476	.195,918	.196,115		1,361								.7,565	07/25/2034	1Z*
..65535V-GH-5	Nomura Asset Sec Corp Ser 2004-AP3 CI A6		09/01/2011	Paydown			.33,355	.33,355	.33,354	.33,308		.47								.1,061	10/25/2034	1Z*
..696396-AA-0	Palisade Holdings L L C Sub Nt 6.838%		08/15/2011	Direct			.12,500	.12,500													.03/10/2030	6
..72153*-AA-2	Pillsbury Winthrop LLP Sr Nt Ser A-1 4		07/18/2011	Redemption 100,000			.222,222	.222,222	.222,222	.222,222										.9,133	07/18/2015	2
..73316P-AP-7	Popular ABS Mtg Pass Thru Tr Ser 2004-4		09/01/2011	Paydown			.28,972	.28,972	.28,971	.28,907		.64								.874	09/25/2034	1Z*
..73932L-AA-1	Power Receivable Finance LLC Sr Nt 6.2		07/01/2011	Redemption 100,000			.203,687	.203,687	.203,627	.203,680		.7								.9,609	01/01/2012	2FE
..743917-B@-4	Prudential Ins Co of America Ser 1985-J		08/01/2011	Paydown			.43	.43	.45	.43		.1(1)								.3	12/01/2015	5*
..74922P-AC-8	Residential Accredit Loans Ser 2007-042		09/26/2011	Paydown			.31,231	.67,747	.45,331	.57,517		12,186		(12,186)						.165	02/25/2037	1Z*
..750754-AB-9	Railcar Leasing LLC Ser 1 CI A2 7.125%		07/15/2011	Paydown			.41,914	.41,914	.48,610	.43,152		(1,238)		(1,238)						.2,240	01/15/2013	1FE
..755920-AG-0	Receipts on Corp Sec Tr Collateral Tr Se		08/01/2011	Redemption 100,000			.229,350	.229,350	.254,626	.241,720		(12,371)		(12,371)						.14,908	08/01/2017	4FE
..760985-5D-9	Residential Asset Mtg Prod Inc Ser 2004-		08/01/2011	Paydown			.61,818	.61,818	.61,586	.60,359		1,459								.2,734	06/25/2034	1Z*
..760985-M9-9	Residential Asset Mtg Prod Inc Ser 2004-		09/01/2011	Paydown			.168,112	.168,112	.168,111	.167,977		.135								.5,205	01/25/2034	1Z*
..760985-US-8	Residential Asset Mtg Prod Inc Ser 2003-		09/01/2011	Paydown			.145,316	.145,316	.133,940	.137,759		7,556								.3,926	03/25/2033	1Z*
..760985-UJ-7	Residential Asset Mtg Prod Inc Ser 2003		09/01/2011	Paydown			.191,756	.191,756	.183,337	.189,058		2,699								.5,803	05/25/2033	1Z*
..760985-ZF-1	Residential Asset Mtg Prod Inc Ser 2003-		09/01/2011	Paydown			.233,810	.233,810	.233,800	.233,603		.207								.7,870	09/25/2033	1Z*
..76110H-EU-9	Residential Accredit Loans Ser 2003-QS11		09/01/2011	Paydown			.126,613	.126,613	.125,901	.125,956		.657								.4,382	06/25/2033	1Z*
..76110H-UL-1	Residential Accredit Loans Ser 2004-QS8		09/01/2011	Paydown			.98,137	.98,137	.97,462	.97,737		.400								.3,273	06/25/2034	1Z*
..76110H-MC-7	Residential Asset Sec Corp Ser 2001-KS3		09/01/2011	Paydown			.52,018	.52,018	.52,008	.51,938		.79								.2,043	09/25/2031	3Z*
..76112B-SN-1	Residential Asset Mtg Products Ser 2005-		09/01/2011	Paydown			.35,075	.35,075	.33,420	.33,239		1,836								.1,342	09/25/2034	1Z*
..76114H-AK-1	Residential Asset Sec Tr Ser 2007-A5 CI		09/01/2011	Paydown			.15,429	.15,429	.14,054	.14,054		1,375								.610	05/25/2037	3Z*
..78648W-AC-7	Safety-Kleen Corp Synthetic LC Nt 2 2		09/19/2011	Citigroup			1,093,424	1,093,424	1,138,983	1,138,983		.58,848								.36,321	08/02/2013	4FE
..79546#-AA-9	Sally Beauty Holdings Term Ln B Nt 8 2		09/14/2011	Dealer			.637,490	.637,490	.652,164	.652,164										.11,524	11/16/2013	3FE
..79546#-AA-9	Sally Beauty Holdings Term Ln B Nt 12		09/14/2011	Dealer			.992,054	.992,054	1,014,889	1,014,889										.17,934	11/16/2013	3FE
..805564-HJ-3	Saxon Asset Securities Tr Ser 2000-4 CI		09/01/2011	Paydown			.30,656	.30,656	.31,188	.30,664		.8(8)		(8)						.1,365	08/01/2012	1Z*
..805564-PB-1	Saxon Asset Securities Tr Ser 2003-3 CI		09/01/2011	Paydown			.144,774	.144,774	.144,774	.144,774										.5,228	12/25/2033	1Z*
..808036-AA-7	Schott Corp Sr Nt 6.980% 03/20/12		07/27/2011	Call 104,1042			.3,123,126	.3,123,126	.3,000,000	.3,000,000		123,126								.178,572	03/20/2012	2
..81441P-BZ-3	Security Natl Mtg Loan Tr Ser 2004-2 CI		09/01/2011	Paydown			.74,771	.74,771	.74,771	.74,771										.2,947	11/25/2034	1Z*
..81775#-AA-7	SES Global Americas Gtd Sr Nt Ser A 5		09/30/2011	Redemption 100,000			.1,000,000	.1,000,000	.1,022,857	.1,006,350		(6,350)		(6,350)						.52,900	09/30/2013	2
..83851M-AM-4	South Jersey Gas Co MT Nt Ser A 6.740%		07/15/2011	Various			.3,000,000	.3,000,000	.3,362,730	.3,032,327		(32,327)		(32,327)						.202,200	07/15/2011	1FE
..84263P-AL-4	Southern Connecticut Gas Co Secd MT Nt		09/26/2011	Maturity			.1,000,000	.1,000,000	.1,000,000	.1,000,000									.62,422	09/26/2011	1FE	
..844741-AG-3	Southwest Airlines Co PTC Ser 1993-B 6		09/24/2011	Redemption 100,000			.311,233	.311,233	.329,907	.315,607		(4,373)		(4,373)						.19,483	09/24/2012	3FE
..844741-AL-2	Southwest Airlines Co PTC Ser A3 8.700		07/01/2011	Maturity			.68,191	.68,191	.71,193	.68,350		(159)		(159)						.5,933	07/01/2011	2FE
..863579-CD-8	Structured Adj Rate Mtg Ltr Ser 2004-14 C		09/01/2011	Paydown			.32,095	.32,095	.32,371	.32,281		(186)		(186)						.349	09/01/2034	2Z*
..86359A-QK-2	Structured Asset Sec Corp Ser 2003-12X5		09/01/2011	Paydown			.13,818	.13,818	.13,810	.13,801		.17								.419	04/25/2033	1Z*
..86359B-E7-2	Structured Asset Sec Corp Ser 2004-18H C		09/01/2011	Paydown			.548,177	.548,177	.542,609	.545,834		2,343								.17,100	10/25/2034	1Z*
..86359B-IP-8	Structured Asset Sec Corp Ser 2004-8 CI		08/01/2011	Paydown			.199,658	.199,658	.190,861	.198,540		1,118								.4,980	07/25/2034	1Z*
..86359B-ZG-9	Structured Asset Sec Corp Ser 2004-17X5		08/01/2011	Paydown			.39,996	.39,996	.39,983	.39,957		.38								.1,270	09/25/2034	1Z*
..86359B-ZS-3	Structured Asset Sec Corp Ser 2004-15 C1		09/01/2011	Paydown			.160,236	.160,236	.162,540	.161,945		(1,708)		(1,708)						.6,451	08/01/2034	2Z*
..86359D-FQ-5	Structured Asset Sec Corp Ser 2005-10 CI		09/01/2011	Paydown			.41,124	.41,124	.41,567	.41,457		(333)		(333)						.1,440	05/01/2035	3Z*
..86359D-QQ-4	Structured Asset Sec Corp Ser 2005-10 CI		09/01/2011	Paydown			.20,140	.20,140	.20,199	.20,130		.10								.699	11/01/2034	1Z*

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## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain Value at Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	22 NAIC Design- ation or Market In- dicator (a)			
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value										
..88031R-AA-6	Tenaska Alabama II Partners LP Sr Secd N		09/30/2011	Redemption 100,000			21,719	21,719	21,719							21,719					.998	03/30/2023	2FE	
..893045-AC-8	Trans-Allegheny Interstate Ln Sr Nt 4		08/19/2011	Morgan/JP/Securities - Bonds	11,674,960	11,000,000	10,958,860	10,965,880		5,102		5,102				10,970,981						.487,667	01/15/2015	2FE
..893570-BR-1	Transcontinental Gas P L Corp Sr Nt 7		08/15/2011	Maturity	2,500,000	2,500,000	2,567,175	2,517,452		(17,452)		(17,452)				2,500,000						.175,000	08/15/2011	2FE
..90781#-AC-6	Union Pacific RR PTC Ser 2007-2 5.510%		07/30/2011	Redemption 100,000	396,699	396,699	396,699	396,699								396,699						.21,858	07/30/2012	1
..90781#-AH-5	Union Pacific RR PTC Ser 2009-2 4.090%		08/27/2011	Redemption 100,000	1,496,187	1,496,187	1,496,187	1,496,187								1,496,187						.61,194	08/27/2017	1
..91827X-AC-7	Venetian Macau Ltd Term Ln B Delayed Dra		09/30/2011	Redemption 100,000	18,750	18,750	18,750	18,750								18,750						.676	05/25/2012	3FE
..92922F-EB-0	Washington Mutual Mtg Ser 2003-AR10 Cl A		09/01/2011	Paydown	46,853	46,853	46,161	46,460		393		393				46,853						.813	10/25/2033	12*
..93934F-CM-2	Washington Mutual MSC Mtg PT Ser 2005-8		09/01/2011	Paydown	170,965	170,965	172,354	170,891		74		74				170,965						.6,269	01/01/2013	22*
..94978R-AZ-4	Wells Fargo Mtg Backed Sec Tr Ser 2003-4		09/01/2011	Paydown	36,210	36,210	35,848	35,996		214		214				36,210						.1,325	06/25/2033	12*
..96106#-AE-9	Westmoreland Mining LLC Sr Sec Nt 8.02		09/30/2011	Redemption 100,000	40,000	40,000	40,000	40,000								40,000						.2,406	03/31/2018	3
..97180#-YY-8	Wilmington Tr Co Lease Nt (Solvay Polyme		07/14/2011	Call 100,000	542	542	609	560		(18)		(18)				542						.42	01/14/2014	1
..981468-AA-9	World Finl Ppty Fin Corp Tower Ser B 6		09/01/2011	Paydown	120,389	120,389	125,063	121,519		(1,129)		(1,129)				120,389						.5,549	09/01/2013	12*
..988498-AC-5	Yun Brands Inc Sr Nt 6.250% 03/15/18		08/19/2011	Various	16,782,290	14,000,000	16,072,000	7,645,598		(49,091)		(49,091)				15,952,197						.830,093	06/20/2018	2FE
..284501-A#-1	Elders Ltd Tranche A2-B 9.230% 05/31/1	F	09/02/2011	Call 100,000	221,396	221,396	195,409	201,933		19,463		19,463				221,396						.1,072	05/31/2015	4
..284501-B#-2	Elders Ltd Tranche A3-D 9.230% 05/31/1	F	09/02/2011	Call 100,000	143,979	143,979	127,079	131,322		12,657		12,657				143,979						.5,200	05/31/2015	4
..284501-B#-0	Elders Ltd Tranche A4-E 4.740% 11/15/1	F	09/02/2011	Call 100,000	128,300	128,300	113,241	117,038		11,262		11,262				128,300						.4,054	11/15/2014	4
..74042J-AA-1	Preferred Term Sec Ltd XXI Fit Rate Nt S	R	09/22/2011	Redemption 100,000	22,481	22,481	22,481	22,481								22,481						.109	03/22/2038	3FE
..922501-AA-9	Vega ContainerVessel PLC Ser 2006-1A Cl	F	08/10/2011	Paydown	50,148	50,148	24,828	24,828		25,320		25,320				50,148						.2,092	02/10/2021	1FE
G0032#-AB-7	Aberdeen Asset Management Nt 7.200% 07	F	07/07/2011	Call 100,000	5,000,000	5,000,000	4,818,750	4,875,515		124,485		124,485				5,000,000						.180,000	07/07/2016	2
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						101,921,953	97,982,072	101,185,205	79,226,399	91,392	281,868	12,186	361,074		100,017,683			1,904,269	1,904,269	4,147,140	XXX	XXX		
..01365#-AC-7	Albuquerque Plaza Assoc 1st Mtg Nt 7.4		09/01/2011	Redemption 100,000	87,204	87,204	87,204	87,204							87,204						.4,304	07/01/2015	3	
..02780*-AA-0	American National Bank & Tr Cr Tenant Le		09/10/2011	Redemption 100,000	28,582	28,582	29,452	28,713		(131)		(131)				28,582						.1,442	05/10/2012	1
..033340-AA-7	Anchorage Permit Ctr Bldg Ls Tr Cr Tenant		09/15/2011	Redemption 100,000	18,183	18,183	18,183	18,183							18,183						.769	02/15/2025	1	
..05164#-AA-5	Aurora Health Care (Badger RE) Cr Tenant		09/15/2011	Redemption 100,000	21,447	21,447	20,812	21,027		420		420				21,447						.1,000	12/15/2022	2
..126440-CA-1	CTL Cap Tr Ser 2004-17 (Texas Instrument		09/15/2011	Redemption 100,000	84,322	84,322	84,322	84,322							84,322						.3,072	01/15/2026	1	
..12665*-AA-9	CVS Caremark Wells Fargo Bk NW CTL 7.8		09/10/2011	Redemption 100,000	34,228	34,228	34,228	34,228							34,228						.1,805	10/10/2031	2	
..12946#-AA-6	Calegari /Gregoire A/ Cr Tenant Lease		09/15/2011	Redemption 100,000	36,473	36,473	37,712	36,815		(342)		(342)				36,473						.1,855	11/15/2013	1
..13187*-AE-8	Camas Funding Corp Collateral Nt 6.090		09/05/2011	Redemption 100,000	36,511	36,511	36,511	36,511							36,511						.1,668	09/05/2011	3	
..15189#-AA-7	Centerpoint Anchorage Tr CTL Lease Bkd P		09/15/2011	Redemption 100,000	41,356	41,356	41,356	41,356							41,356						.2,179	09/15/2022	2	
..29272#-AA-4	Energy Plaza Lease PassThru Tr Cr Tenant		08/14/2011	Redemption 100,000	145,833	145,833	145,833	145,833							145,833						.8,575	02/14/2014	1	
..50026#-AA-3	Kohls Corp Cr Tenant Lease (Shelby MI)		09/15/2011	Redemption 100,000	10,200	10,200	10,776	10,578		(378)		(378)				10,200						.517	12/15/2022	3
..52465#-BF-1	Legg Mason Mtg Cap Corp Ser 2001-CTL-25		09/10/2011	Redemption 100,000	23,595	23,595	25,588	24,719		(1,124)		(1,124)				23,595						.965	04/10/2017	1
..52467#-BC-8	Legg Mason Mtg Cap Corp Cr Tenant Lease		09/15/2011	Redemption 100,000	29,562	29,562	32,514	31,185		(1,623)		(1,623)				29,562						.1,617	11/15/2018	4
..63080#-AA-5	NARA Caves Lease Tr CTL 5.300% 09/15/2		09/15/2011	Redemption 100,000	57,386	57,386	57,386	57,386							57,386						.2,028	09/15/2028	1	
..63651P-AA-2	National Inst Health Twinbrook B Bldg Le		09/15/2011	Redemption 100,000	20,084	20,084	20,084	20,084							20,084						.781	01/15/2019	1	

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										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value										
..636930-AA-7	NIH 5635 Fishers Place CTL 5.330% 03/1 .....		09/15/2011	Redemption 100.0000			94,482	94,482	94,482							94,482				3,359	03/15/2014	1.....		
..653240-AA-9	Newtown Cr Tenant Lease Ser 2002-CTL 6 .....		09/15/2011	Redemption 100.0000			16,984	16,984	16,983	16,984							16,984				689	05/15/2023	1.....	
..78402C-AA-1	SC Commercial Mtg Pass Through Ser 2003- .....		09/01/2011	Redemption 100.0000			15,785	15,785	16,506	16,301			(516)					15,785				726	11/01/2026	1.....
..85231C-AA-3	St Louis Fed Office Bldg Tr CTL Ser 2002 .....		07/15/2011	Redemption 100.0000			76,333	76,333	76,333	76,333							76,333				5,275	01/15/2019	1.....	
..91737#-AA-3	United States Govt SS Ls FinTr Fed Ls-Bk .....		09/15/2011	Redemption 100.0000			86,662	86,662	86,377	86,496			166					86,662				2,719	11/15/2018	1.....
..91740#-AA-8	United States of America BIA-2 Alberquer .....		09/15/2011	Redemption 100.0000			6,742	6,742	6,742	6,742							6,742				259	10/15/2025	1.....	
..91741#-AA-9	US Govt Ft Collins Tr CTL APHIS Lease .....		09/15/2011	Redemption 100.0000			40,047	40,047	40,047	40,047							40,047				1,442	12/15/2026	1.....	
..94978#-AU-1	Wells Fargo Bank Northwest NA MWRA Lease .....		09/15/2011	Redemption 100.0000			6,379	6,379	6,679	6,621			(241)					6,379				314	05/15/2032	1.....
..94978#-BC-0	Wells Fargo Bank Northwest NA Cr Tenant .....		09/01/2011	Redemption 100.0000			11,554	11,554	11,554	11,554							11,554				510	11/01/2022	3.....	
..96928#-AC-7	William Blair CTL PTC Ser 2004-1 7.660 .....		09/25/2011	Redemption 100.0000			31,031	31,031	35,579	33,918			(2,887)				31,031				1,586	01/25/2023	4.....	
..988818-AA-4	ZC Specialty Ins Co Cr Tenant Lease Ser .....		07/25/2011	Redemption 100.0000			86,304	86,304	86,304	86,304							86,304				6,333	12/23/2022	2.....	
4199999. Bonds - Credit Tenant Loans							1,147,269	1,147,269	1,159,547	1,153,926			(6,656)					1,147,269				55,789	XXX	XXX
8399997. Total - Bonds - Part 4							108,284,523	104,344,642	107,554,065	85,554,662	91,392	316,173	12,186	395,379				106,380,253				1,904,269	1,904,269	4,399,130
8399998. Total - Bonds - Part 5							XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
8399999. Total - Bonds							108,284,523	104,344,642	107,554,065	85,554,662	91,392	316,173	12,186	395,379				106,380,253				1,904,269	1,904,269	4,399,130
8999997. Total - Preferred Stocks - Part 4							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		
9799997. Total - Common Stocks - Part 4							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		
9899999. Total - Preferred and Common Stocks							XXX															XXX		
9999999 - Totals							108,284,523	XXX	107,554,065	85,554,662	91,392	316,173	12,186	395,379				106,380,253				1,904,269	1,904,269	4,399,130

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

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

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

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received Paid)	12 Current Year Initial Cost of Premium (Received Paid)	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B/A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)			
0079999. Subtotal - Purchased Options - Hedging Effective																									
0149999. Subtotal - Purchased Options - Hedging Other																									
0219999. Subtotal - Purchased Options - Replications																									
0289999. Subtotal - Purchased Options - Income Generation																									
0359999. Subtotal - Purchased Options - Other																									
0369999. Total Purchased Options - Call Options and Warrants																									
0379999. Total Purchased Options - Put Options																									
0389999. Total Purchased Options - Caps																									
0399999. Total Purchased Options - Floors																									
0409999. Total Purchased Options - Collars																									
0419999. Total Purchased Options - Other																									
0429999. Total Purchased Options																									
0499999. Subtotal - Written Options - Hedging Effective																									
0569999. Subtotal - Written Options - Hedging Other																									
0639999. Subtotal - Written Options - Replications																									
0709999. Subtotal - Written Options - Income Generation																									
0779999. Subtotal - Written Options - Other																									
0789999. Total Written Options - Call Options and Warrants																									
0799999. Total Written Options - Put Options																									
0809999. Total Written Options - Caps																									
0819999. Total Written Options - Floors																									
0829999. Total Written Options - Collars																									
0839999. Total Written Options - Other																									
0849999. Total Written Options																									
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	4.925 USD (USDLIBBAA1M)						105,705		415,491					28,085		100 / 100	
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate															105,705	XXX	415,491					28,085	XXX	XXX	
Pay Fixed CHF Receive Fixed USD Currency Swap	AFS Bond -- H1089*AB0	D 1-1	Currency	Deutsche Bank AG	10/31/2003	12/10/2013		2,251,914	5.81 USD (4.08 CHF)						(8,520)	(1,051,323)	(1,104,852)					16,806		100 / 100	
Pay Fixed CHF Receive Fixed USD Currency Swap	AFS Bond -- H1089*AB0	D 1-1	Currency	Deutsche Bank AG	10/31/2003	12/10/2013		3,753,190	5.81 USD (4.08 CHF)						(14,200)	(1,752,205)	(1,841,419)					28,010		100 / 100	
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 01297*AD0	D 1-1	Currency	Merrill Lynch Capital Svcs	09/01/2006	12/19/2012		3,400,000	6.1 USD (4.7 EUR)						21,961	(223,869)	(150,663)	(812)				18,922		100 / 100	
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange															(759)	(3,027,398)	XXX	(3,096,934)				63,737	XXX	XXX	
0909999. Subtotal - Swaps - Hedging Effective															104,946	(3,027,398)	XXX	(2,681,443)				91,822	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	5.37 USD (USDLIBBAA3M)						15,930	7,734	7,734	(18,556)				1,341		001	
0919999. Subtotal - Swaps - Hedging Other - Interest Rate															15,930	7,734	XXX	7,734 (18,556)				1,341	XXX	XXX	
0969999. Subtotal - Swaps - Hedging Other															15,930	7,734	XXX	7,734 (18,556)				1,341	XXX	XXX	
1029999. Subtotal - Swaps - Replication																									
1089999. Subtotal - Swaps - Income Generation																									
1149999. Subtotal - Swaps - Other																									
1159999. Total Swaps - Interest Rate															121,635	7,734	XXX	423,225 (18,556)				29,426	XXX	XXX	
1169999. Total Swaps - Credit Default																									
1179999. Total Swaps - Foreign Exchange																									
1189999. Total Swaps - Total Return																									
1199999. Total Swaps - Other																									
1209999. Total Swaps																									
1269999. Subtotal - Forwards																									
1399999. Subtotal - Hedging Effective																									
1409999. Subtotal - Hedging Other																									
1419999. Subtotal - Replication																									

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

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

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)				
1429999. Subtotal - Income Generation																								XXX	XXX	
1439999. Subtotal - Other																								XXX	XXX	
1449999 - Totals															120,876	(3,019,663)	XXX	(2,673,708)	(18,556)	(255,125)				93,163	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 SEPTEMBER 30, 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE DB - PART D**

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description Counterparty or Exchange Traded	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book/Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral		
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX								
Bank of America Corp .....	Y.	Y.									
Barclays Bank PLC .....	Y.	Y.									
Credit Suisse Intl .....	Y.	Y.	457,000								
Deutsche Bank AG .....	Y.	Y.			(2,803,528)			415,491	(1,946,271)		28,085
Goldman Sachs Group .....	Y.	Y.		7,734			7,734	7,734			.44,815
Merrill Lynch Capital Svcs .....	Y.	Y.			(223,869)				(150,663)		1,341
Morgan Stanley & Co Intl Ltd .....	Y.	Y.									18,922
Royal Bank of Scotland PLC .....	Y.	Y.									
UBS AG .....	Y.	Y.									
0299999. Total NAIC 1 Designation			457,000	7,734	(3,027,398)	7,734	423,225	(3,096,934)	7,734	93,163	1,341
0899999 - Totals			457,000	7,734	(3,027,398)	7,734	423,225	(3,096,934)	7,734	93,163	1,341

**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
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					XXX
4199999. Total - Credit Tenant Loans					XXX
4899999. Total - Hybrid Securities					XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					XXX
7799999. Total - Issuer Obligations					XXX
7899999. Total - Residential Mortgage-Backed Securities					XXX
7999999. Total - Commercial Mortgage-Backed Securities					XXX
8099999. Total - Other Loan-Backed and Structured Securities					XXX
8399999. Total Bonds					XXX
8999999. Total - Preferred Stocks					XXX
9799999. Total - Common Stocks					XXX
9899999. Total - Preferred and Common Stocks					XXX
9999999 - Totals					XXX

## General Interrogatory:

1. Total activity for the year to date Fair Value \$ .....(98,680,956) Book/Adjusted Carrying Value \$ .....(98,681,446)
2. Average balance for the year to date Fair Value \$ .....50,712,627 Book/Adjusted Carrying Value \$ .....50,712,811
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
NAIC 1 \$ ..... NAIC 2 \$ ..... NAIC 3 \$ ..... NAIC 4 \$ ..... NAIC 5 \$ ..... NAIC 6 \$ .....

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

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

### Reinvested Collateral Assets Owned Current Statement Date

## 9999999 - Totals

XXX

### General Interrogatory:

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

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Bank of New York Mellon	New York, NY				18,518	1,900,314	492,562	XXX
JP Morgan Chase	New York, NY				(5,236,099)	(3,526,314)	(3,274,860)	XXX
PNC Bank	Pittsburgh, PA				(27,795)	(29,945)	132,955	XXX
US Bank	Minneapolis, MN				137,723	646,350	126,972	XXX
0199998. Deposits in ...	depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX					XXX
0199999. Totals - Open Depositories		XXX	XXX		(5,107,653)	(1,009,595)	(2,522,371)	XXX
0299998. Deposits in ...	depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX					XXX
0299999. Totals - Suspended Depositories		XXX	XXX					XXX
0399999. Total Cash on Deposit		XXX	XXX		(5,107,653)	(1,009,595)	(2,522,371)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX		(5,107,653)	(1,009,595)	(2,522,371)	XXX

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