



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 800-882-2822
(Street and Number) (City or Town, State and Zip Code) (Area Code) (Telephone Number)

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

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

Internet Web Site Address www.nationwide.com

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

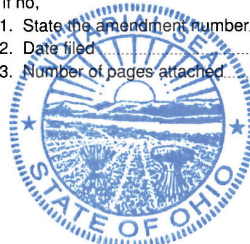
State of Ohio SS:
County of Franklin

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

Kirt Alan Walker Robert William Horner, III David Patrick LaPaul
President & COO VP - Corp Governance & Secretary Sr VP & Treasurer

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

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



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

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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	3,360,962,011		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
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. Accrued Fees and Other Assets	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)		
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	17,303,241	18,596,478
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
DETAILS OF WRITE-INS		
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	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	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			
8.3 Aggregate write-ins for miscellaneous income	7,440,712	13,633,443	16,292,595
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)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	287,212,448	213,511,687	213,511,687
37. Net income (Line 35)	(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			
44. Change in asset valuation reserve	(6,567,118)	550,892	(2,935,958)
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
DETAILS OF WRITE-INS			
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
Cash from Operations			
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 \$16,487,306 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)
Cash from Investments			
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)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(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
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(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
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page			
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

(1) Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

B. Use of Estimates in Preparation of the Financial Statements

No significant change from prior year end.

C. Accounting Policies

No significant change from prior year end.

(2) Accounting Changes and Corrections of Errors

No significant change from prior year end.

(3) Business Combinations and Goodwill

Not applicable.

(4) Discontinued Operations

None.

(5) Investments

No significant change from prior year end.

D. Loan-Backed Securities

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

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

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

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

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

If the severity and duration of the security's unrealized loss indicates a risk of an other-than-temporary impairment, the Company will evaluate if the amortized cost basis of the security will be recovered by comparing the present value of the cash flows expected to be received for the given security with the amortized cost basis of the security. If the present value of cash flows is greater than the amortized cost basis of a security then the security is deemed not to be other-than-temporarily impaired.

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.

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				
	Level 1	Level 2	Level 3	Total
Assets at fair value				
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
Liabilities at fair value				
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	Transfers into Level 3	Transfers Out of Level 3	Balance as of September 30, 2011
		In Earnings	Unrealized in Surplus	Purchases, issuances, sales and settlements			
Assets at fair value							
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	<u>\$ 325,279</u>	<u>\$ (69,302)</u>	<u>\$ (96,071)</u>	<u>\$ 67,922</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ 227,828</u>
Liabilities at fair value							
Derivative liabilities	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Total liabilities at fair value	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>

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	
Assets at fair value							
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
Liabilities at fair value							
Derivative liabilities	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Total liabilities at fair value	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

(21) Other Items

No significant changes from prior year end.

(22) Events Subsequent

None.

(23) Reinsurance

No significant changes from prior year end.

(24) Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not Applicable.

(25) Change in Incurred Losses and Loss Adjustment Expenses

Not Applicable.

(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 [X] No []
- 1.2

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

Yes [X] No []
- 2.1

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

Yes [] No [X]
- 2.2

If yes, date of change:
3.

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

Yes [] No [X]

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

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

Yes [] No [X]
- 4.2

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

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

5.

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

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

If yes, attach an explanation.
- 6.1

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

12/31/2006
- 6.2

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

12/31/2006
- 6.3

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

02/26/2008
- 6.4

By what department or departments?
Ohio
- 6.5

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

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

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

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

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

Yes [] No [X]
- 7.2

If yes, give full information:
- 8.1

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

Yes [] No [X]
- 8.2

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

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

Yes [X] No []
- 8.4

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

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

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?
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

Yes [X] No []
- 9.11

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

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

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

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

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [X] No []
- 10.2

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

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 [X]
- 11.2

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

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

\$.....
13.

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

\$.....
- 14.1

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

Yes [X] No []
- 14.2

If yes, please complete the following:
- | | 1 | 2 |
|---|---|--|
| | Prior Year-End
Book/Adjusted
Carrying Value | Current Quarter
Book/Adjusted
Carrying Value |
| 14.21 Bonds | \$..... | \$..... |
| 14.22 Preferred Stock | \$..... | \$..... |
| 14.23 Common Stock | \$..... | \$..... |
| 14.24 Short-Term Investments | \$..... | \$..... |
| 14.25 Mortgage Loans on Real Estate | \$.....9,630,363 | \$.....14,222,693 |
| 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 | \$..... | \$..... |
- 15.1

Has the reporting entity entered into any hedging transactions reported on Schedule DB?

Yes [X] No []
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?

Yes [X] No []
- If no, attach a description with this statement.

STATEMENT AS OF 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

\$

519,085,490

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

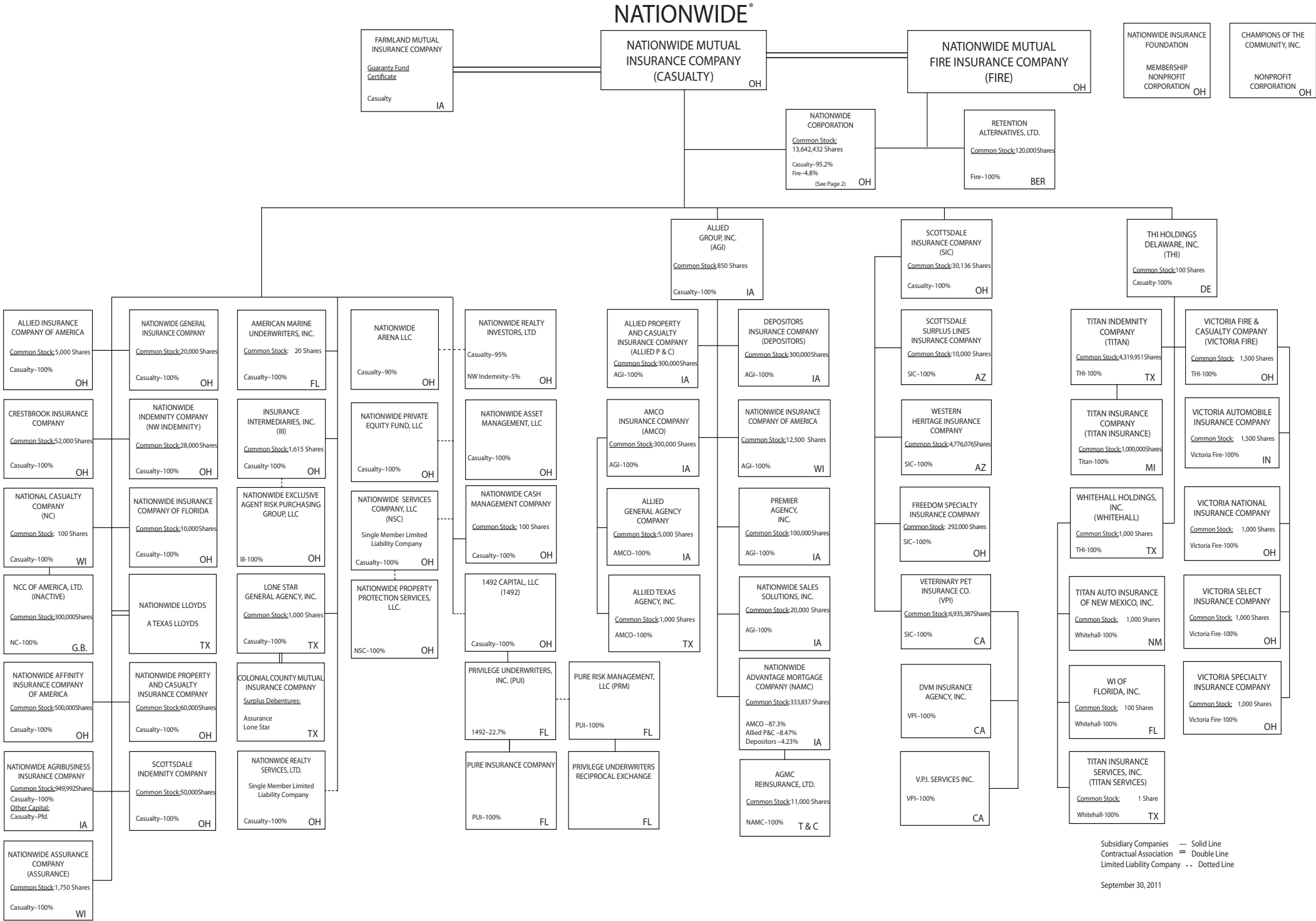
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STATEMENT AS OF SEPTEMBER 30, 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

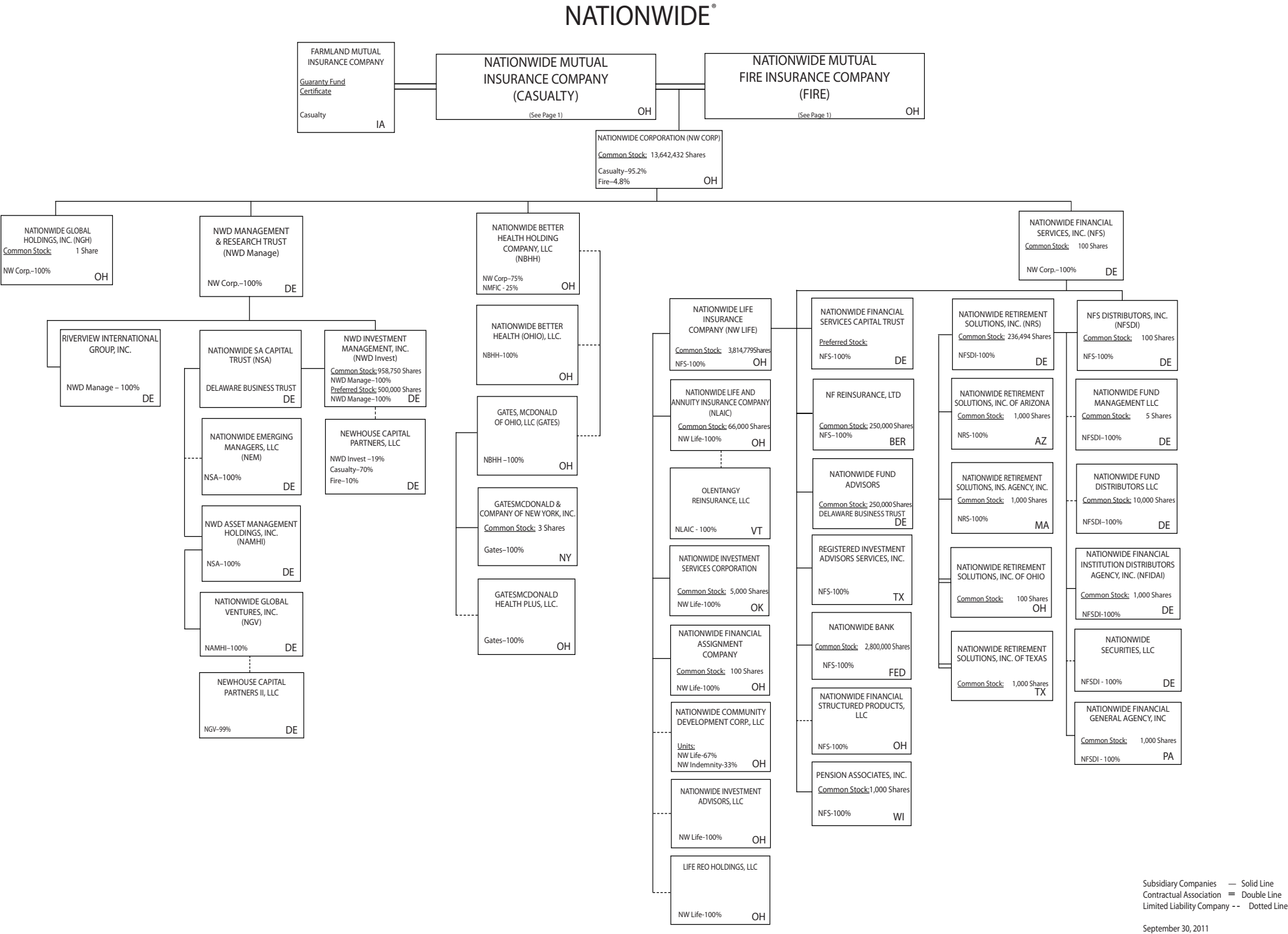
Current Year To Date - Allocated by States and Territories									
States, Etc.			1	Direct Business Only					
				Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
				2 Life Insurance Premiums	3 Annuity Considerations				
1.	Alabama	AL	L	2,979,380			289,973	3,269,353	
2.	Alaska	AK	L	339,964				339,964	
3.	Arizona	AZ	L	9,935,763	381,727		1,981,057	12,298,547	
4.	Arkansas	AR	L	2,912,488				2,912,488	
5.	California	CA	L	38,101,476	228,409		2,253,696	40,583,581	
6.	Colorado	CO	L	6,359,871			446,995	6,806,866	
7.	Connecticut	CT	L	4,162,002			453,399	4,615,401	
8.	Delaware	DE	L	5,353,707			425,792	5,779,499	
9.	District of Columbia	DC	L	1,191,244			1,900	1,193,144	
10.	Florida	FL	L	18,529,837		552	1,673,318	20,203,707	
11.	Georgia	GA	L	7,500,433			288,991	7,789,424	
12.	Hawaii	HI	L	2,698,281			15,435,546	18,133,827	
13.	Idaho	ID	L	1,086,011			108,697	1,194,708	
14.	Illinois	IL	L	11,203,987	106,202		6,787,052	18,097,241	
15.	Indiana	IN	L	2,834,729	99,767		937,052	3,871,548	
16.	Iowa	IA	L	1,336,629			235,091	1,571,720	
17.	Kansas	KS	L	1,432,229			289,700	1,721,929	
18.	Kentucky	KY	L	4,969,966			417,602	5,387,568	
19.	Louisiana	LA	L	2,840,515			2,279,113	5,119,628	
20.	Maine	ME	L	535,237				535,237	
21.	Maryland	MD	L	10,932,217		26	970,131	11,902,374	
22.	Massachusetts	MA	L	5,046,898	136,668		1,198,752	6,382,318	
23.	Michigan	MI	L	14,522,383	36,666		3,217,703	17,776,752	
24.	Minnesota	MN	L	4,082,440			783,033	4,865,473	
25.	Mississippi	MS	L	2,043,248			107,596	2,150,844	
26.	Missouri	MO	L	3,633,384			1,362,193	4,995,577	
27.	Montana	MT	L	851,868			109,123	960,991	
28.	Nebraska	NE	L	1,084,067			45,032	1,129,099	
29.	Nevada	NV	L	1,991,696			104,236	2,095,932	
30.	New Hampshire	NH	L	1,010,934			14,656	1,025,590	
31.	New Jersey	NJ	L	12,096,014			1,470,182	13,566,196	
32.	New Mexico	NM	L	408,209			195,997	604,206	
33.	New York	NY	N	389,004			42,028	431,032	
34.	North Carolina	NC	L	18,222,575			3,065,213	21,287,788	
35.	North Dakota	ND	L	472,184			153,720	625,904	
36.	Ohio	OH	L	26,477,991	49,979		6,536,439	33,064,409	
37.	Oklahoma	OK	L	1,839,031	289,673		411,976	2,540,680	
38.	Oregon	OR	L	2,998,231			2,723,547	5,721,778	
39.	Pennsylvania	PA	L	31,142,180	139,819	248	6,316,506	37,598,753	
40.	Rhode Island	RI	L	1,309,909			3,300	1,313,209	
41.	South Carolina	SC	L	5,531,313			971,782	6,503,095	
42.	South Dakota	SD	L	1,024,626			750,130	1,774,756	
43.	Tennessee	TN	L	5,333,473	167,450	880	5,119,651	10,621,454	
44.	Texas	TX	L	21,013,229	164,073		3,621,435	24,798,737	
45.	Utah	UT	L	3,159,528			1,207,572	4,367,100	
46.	Vermont	VT	L	659,730			26,564	686,294	
47.	Virginia	VA	L	11,848,475	100,750	50	790,551	12,739,826	
48.	Washington	WA	L	5,077,627			3,816,678	8,894,305	
49.	West Virginia	WV	L	3,553,091	28,761		86,937	3,668,789	
50.	Wisconsin	WI	L	1,542,905			1,624,690	3,167,595	
51.	Wyoming	WY	L	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	
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.



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

September 30, 2011



NATIONWIDE INSURANCE COMPANIES

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

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.

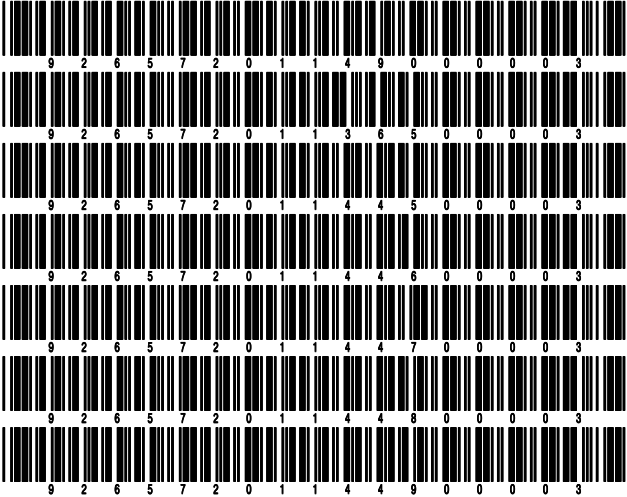
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required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



SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	553,953,861	667,093,884
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	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	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		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	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	3,218,468,330	2,937,696,197
2. Cost of bonds and stocks acquired	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
BONDS								
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
PREFERRED STOCK								
8. Class 1								
9. Class 2								
10. Class 3								
11. Class 4								
12. Class 5								
13. Class 6								
14. Total Preferred Stock								
15. Total Bonds and Preferred Stock	3,285,897,466	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	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals	58,522,205	XXX	58,522,205	1,036	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	45,840,524	169,177,672
2. Cost of short-term investments acquired	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	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....		.....4,176,694
2. Cost of cash equivalents acquired		
3. Accrual of discount .....		.....306
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals .....		.....4,177,000
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)		

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

[illegible]

SCHEDULE B - PART 3

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
00-1000654	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, 463, 939							.1, 463, 939	.1, 463, 939			
0199999. Mortgages closed by repayment						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			

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	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1000954	ORLANDO	FL		06/03/2002		1,691,934							13,101	13,101			
00-1000969	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			
00-1100016	CONYERS	GA		06/04/2003		813,663							22,634	22,634			
00-1100018	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	PAWUCKET/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	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1100515	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	CHEEKTOWAGA	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	CHEEKTOWAGA	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			
00-9000086	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 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
00-9000107	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	MARRIETTA	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	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
13063B-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 CI 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
02666Q-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
02666Q-F3-2	American Honda Fin Corp Sr Nt 2.375% 0		08/04/2011	Bank of America BISO 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	1	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		2,293,721	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		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
91303F-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 Flt Rate Mez	R.	09/23/2011	Interest Capitalization		13,438	13,438		6FE
74042H-AC-1	Preferred Term Sec Ltd XIX Flt Rt Nt CI	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
G4622F-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		1Z
G8284F-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
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
9799997. Total - Common Stocks - Part 3							XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks							XXX		XXX
9899999. Total - Preferred and Common Stocks							XXX		XXX
9999999 - Totals						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	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design-ation or Market In-dicator (a)
36209M-YH-1	GNMA 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		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	Redemption 100.0000		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
71648X-AA-6	Petrodrill Four Ltd US Govt Gld 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 #E98199 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 #E98619 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-AU-9	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
313376-MA-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
31337E-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	05/01/2028	1
31337K-S5-5	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-8	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	07/01/2022	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-2	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-GQ-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	10/01/2011	1
313602-W4-2	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-JJ-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		11,611	11,611	10,998	11,224		387		387		11,611				271	08/25/2018	1
31377F-B4-7	FNMA DUS Pool #375459 6.775% 10/25/12		09/01/2011	Paydown		16,017	16,017	18,074	16,497		(481)		(481)		16,017				724	10/25/2012	1
31377T-5X-0	FNMA DUS Pool #387062 5.830% 08/25/14		09/01/2011	Paydown		7,291	7,291	7,688	7,432		(141)		(141)		7,291				285	08/25/2014	1
31392A-F5-2	FNMA Ser 2001-73 CI PG 6.000% 09/25/31		09/01/2011	Paydown		208,259	208,259	216,695	209,828		(1,569)		(1,569)		208,259				8,336	02/01/2013	1
31392E-HX-1	FNMA REMIC Ser 2002-53 CI PD 6.000% 01		09/01/2011	Paydown		73,159	73,159	74,348	73,259		(100)		(100)		73,159				2,912	06/01/2012	1
31392U-KL-7	FHLMC REMIC Ser 2504-N 5.500% 09/15/1		09/01/2011	Paydown		17,663	17,663	18,047	17,781		(118)		(118)		17,663				855	09/01/2017	1
31393D-TX-9	FNMA REMIC Ser 2003-W10 CI 1A4 4.505%		09/01/2011	Paydown		21,823	21,823	21,823	21,794		29		29		21,823				641	06/25/2043	1
31393E-LF-4	FNMA REMIC Ser 2003-W12 CI 1A8 4.550%		09/01/2011	Paydown		597,257	597,257	585,312	588,118		9,139		9,139		597,257				18,117	06/25/2043	1
31393H-R8-7	FHLMC REMIC Ser 2558 CI UE 5.500% 05/1		09/01/2011	Paydown		137,850	137,850	138,281	137,746		104		104		137,850				5,058	08/01/2013	1
31393R-4P-2	FHLMC REMIC Ser 2617 CI BG 4.000% 11/1		09/01/2011	Paydown		121,225	121,225	119,103	120,464		761		761		121,225				3,249	11/15/2030	1
31393R-5J-5	FHLMC REMIC Ser 2617 CL DN 4.500% 10/1		09/01/2011	Paydown		101,612	101,612	95,912	100,509		1,103		1,103		101,612				3,023	10/15/2030	1
31394H-ZZ-7	FHLMC REMIC Ser 2672 CI XB 5.500% 09/1		09/01/2011	Paydown		61,151	61,151	62,832	62,226		(1,076)		(1,076)		61,151				2,276	03/01/2023	1
31395H-TT-7	FHLMC REMIC Ser 2894 CI QD 5.500% 06/1		09/01/2011	Paydown		165,964	165,964	168,220	166,421		(457)		(457)		165,964				6,846	02/01/2015	1
31395M-QS-1	FHLMC REMIC Ser 2935 CI LM 4.500% 02/1		09/01/2011	Paydown		58,437	58,437	55,552	56,447		1,991		1,991		58,437				1,739	02/15/2035	1
31398V-ZX-7	FHLMC REMIC Ser 3660 CI H 4.500% 10/15		09/01/2011	Paydown		509,295	509,295	537,942	529,943		(20,648)		(20,648)		509,295				16,031	11/01/2015	1
31402E-HA-9	FNMA Pool #726625 3.500% 07/25/18		09/01/2011	Paydown		5,282	5,282	5,003	5,082		200		200		5,282				123	07/25/2018	1

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 Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market In- dicator (a)
31402Q-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
31403B-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
31405E-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 TxbI Bd S		09/01/2011	Redemption 100.0000		500,000	500,000	517,840	503,147		(3,147)		(3,147)		500,000				34,550	09/01/2012	2FE
677555-WY-6	Ohio St Econ Development Rev Enterprise		09/01/2011	Call 100.0000		100,000	100,000	100,000	100,000						100,000				3,638	06/01/2014	1FE
745190-G6-9	Puerto Rico Comwlth 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 Comwlth 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 CI 1G 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	3Z*
000780-HX-7	ABN AMRO Mtg Corp Ser 2003-8 CI 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	1Z*
00253C-HH-3	Aames Mtg Tr Ser 2001-4 CI 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	1Z*
002824-AQ-3	Abbott Labs Nt 4.350% 03/15/14		08/19/2011	Barclays Capital Redemption 100.0000		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-AA*-1	NRG Energy Extended TL B2 Nt 2 3.489%		07/01/2011	Redemption 100.0000		1,138,776	1,138,776	1,138,776							1,138,776				10,090	08/31/2015	3FE
008190-AA*-1	NRG Energy Extended TL B2 Nt 1 5.500%		07/01/2011	Redemption 100.0000		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	4Z*
023775-AA-7	American Airlines Inc PTC Ser 2005-1 CI		09/29/2011	Paydown		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 CI A3		08/01/2011	Paydown		8,951	8,951	8,947	8,951		89		89		8,951				287	04/25/2033	1Z*
02639M-AD-8	American General Mtg Ser 2003-1 CI M1		08/01/2011	Paydown		17,143	17,143	16,793	16,765		378		378		17,143				578	04/25/2033	1Z*
026601-ER-0	American Home Mtg Inv Tr Ser 2005-2 CI 5		09/01/2011	Paydown		68,563	68,563	67,856	68,044		519		519		68,563				2,302	09/25/2035	1Z*
040104-BW-0	Argent Securities Inc Ser 2003-WD CI AF6		09/01/2011	Paydown		459,983	459,983	459,780	459,467		516		516		459,983				15,948	10/25/2033	1Z*
04231F-AA-7	Armstrong/Heinz Contract Sec Lease Backe		08/19/2011	Call 128.5067 Redemption 100.0000		322,700	251,116	251,116	251,116		71,585		71,585		322,700				8,746	03/15/2027	2
04231F-AA-7	Armstrong/Heinz Contract Sec Lease Backe		09/15/2011	Paydown		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	1Z*
04626R-AA-4	Astoria Power Project PTC Ser A 5.744%		09/01/2011	Redemption 100.0000		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	1Z*
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	1Z*
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	3Z*
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	3Z*
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	1Z*
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	1Z*
105667-AB-5	Bravo Mtg Loan Trust Ser 2006-1 CI A2		09/26/2011	Paydown		259,681	259,681	147,553	147,553		112,127		112,127		259,681				803	07/25/2036	1Z*
12189P-AF-9	Burlington North Santa Fe EETC Ser 99-2		07/02/2011	Redemption 100.0000		444	444	514	488		(44)		(44)		444				34	01/02/2021	1FE
12489W-NP-5	C-BASS Tr Ser 2005-CB6 CI A4 5.162% 07		09/01/2011	Paydown		74,606	74,606	74,603	74,405		201		201		74,606				2,614	07/25/2035	1Z*
12558M-BM-3	CIT Group Home Eq Loan Tr Ser 2003-1 CI		09/01/2011	Paydown		31,276	31,276	31,462	31,402		(125)		(125)		31,276				1,002	04/01/2017	3Z*
12667F-TA-3	Countrywide Alt Loan Tr Ser 2004-J7 CI 1		09/01/2011	Paydown		95,611	95,611	95,609	87,573		8,038		8,038		95,611				(8,048)	06/01/2018	1Z*
12668B-RZ-8	CIWBS Inc Ser 2006-CB6 CI 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	3Z*
126694-E9-5	CIWHL Inc Ser 2006-0A4 CI 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	5Z*
126694-E9-5	CIWHL Inc Ser 2006-0A4 CI A1 1.255% 04/		07/01/2011	Paydown		142,191	142,191	113,670	113,670		28,520		28,520		142,191				1,049	04/25/2046	5Z*
12669E-3P-9	CIWALT Loan Tr Ser 2003-J9 CI 1A6 5.500		09/01/2011	Paydown		118,128	118,128	114,810	116,042		2,086		2,086		118,128				4,109	10/25/2033	1Z*
14155H-AA-8	Cardinals Ballpark LLC Sr Nt 5.720% 09		09/30/2011	Various		78,411	78,411	78,411	78,411						78,411				4,513	09/30/2027	2
141749-AA-9	Carey Comm Mtg Tr Ser 2002-1 CI A 5.97		08/10/2011	Paydown		816,028	816,028	816,028	816,028						816,028				34,348	09/20/2019	1Z*
149837-AA-4	CBA Small Balance Comm Mtg Tr Ser 2006-1		09/26/2011	Paydown		157,882	157,882	62,742	62,046		95,835		95,835						576	06/25/2038	6FE
15005N-AD-4	Cedar Brakes II LLC Sr Nt Ser C 9.875%		09/01/2011	Redemption 100.0000		519,285	519,285	615,914	549,478		(30,193)		(30,193)		519,285				51,279	09/01/2013	2FE
15128H-AH-6	Cemex Espana Fin LLC Sr Nt Ser A 8.910		08/31/2011	Call 100.0000		30,862	30,862	27,062	28,035		2,827		2,827		30,862				1,471	02/14/2014	4
15131G-QM-9	Cendant Mortgage Corp Ser 2003-3P CI A6		09/01/2011	Paydown		96,738	96,738	97,826	97,131		(393)		(393)		96,738				3,564	03/01/2033	1Z*
16119H-AA-8	Charter Communications TL C-Ext 1L Nt 2		09/30/2011	Redemption 100.0000		12,531	12,531	11,779	11,828		703		703		12,531				324	09/06/2016	3FE
16678R-DU-8	Chevy Chase Mtg Funding Corp Ser 2005-3A		09/26/2011	Paydown		139,984	139,984	137,184	137,808		2,176		2,176		139,984				458	07/25/2036	1Z*

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 Ident-ification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design-ation or Market In-dicator (a)
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	1Z*
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	1Z*
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	1Z*
17307G-MC-9	Citigroup Mtg Ln Tr Ser 2004-HYB4 Cl AA		09/25/2011	Paydown		839	839	840	840		(1)		(1)		839			3		12/25/2034	1Z*
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	1Z*
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	1Z*
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	1Z*
22942G-AK-5	Cablevision (CSC Holdings) Incremental T		09/26/2011	Tax Free Exchange		2,472	2,472	2,472	2,472						48			2FE		03/29/2016	2FE
	Redemption 100.0000																				
22942G-AK-5	Cablevision (CSC Holdings) Incremental T		09/30/2011	Redemption 100.0000		2,472	2,472	2,472							2,472			1		03/29/2016	2FE
24736C-AG-9	Delta Airlines X0 Equip TL Nt 1 3.869%		09/29/2011			75,254	75,254	75,254	75,254						75,254			2,168		04/30/2012	3FE
251510-AW-3	Deutsche Alt-A Sec Inc Ser 2003-2XS Cl A		09/01/2011	Paydown		742,302	742,302	742,143	741,612		690		690		742,302			24,268		09/25/2033	1Z*
251510-FX-6	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	2Z*
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	1Z*
25179S-AC-4	Devon Fin Corp ULC Co Gtd 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	2FE
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	1Z*
294398-AA-6	EOT Production Co Gtd Sr Nt 7.760% 02/		08/31/2011	Call 100.0000		75,200	75,200	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	1Z*
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	1Z*
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	1Z*
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	1Z*
36228F-3Q-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	1Z*
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	1Z*
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	3FE
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
	Redemption 100.0000																				
438499-AA-3	Honeywell En Sav Perf CltrcTr PTC 6.10		09/01/2011			111,875	111,875	111,875	111,875						111,875			4,552		12/01/2015	1
44569*-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	1Z*
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	1Z*
45254T-PM-0	IMPAC Secd 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	1Z*
45254T-PY-4	IMPAC Secd 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	1Z*
45254T-TN-4	IMPAC Secd Assets CMN Owner Tr Ser 2006-		09/26/2011	Paydown		174,723	174,723	174,723	174,723						174,723			662		05/25/2036	1Z*
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	1Z*
	Redemption 100.0000																				
459578-AA-4	International Group Sr Nt 7.790% 08/13		08/13/2011			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 2A3 5		09/01/2011	Paydown		100,015	100,015	100,843	100,625		(611)		(611)		100,015			3,857		10/01/2034	2Z*
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	1Z*
	Redemption 100.0000																				
49725V-AA-0	Kiowa Power Partners LLC Ser A Sr Sec Nt		09/30/2011			146,824	146,824	146,824	146,824						146,824			5,298		12/30/2013	2FE
52518R-CD-6	Lehman Structured Sec Corp Ser 2005-1 Cl		09/26/2011	Paydown		50,056	50,056	50,040	17,497	32,544	15		32,559		50,056			205		09/26/2045	1Z*
	Redemption 100.0000																				
52602F-AD-1	Lender Processing Services Term Ln B Nt		08/18/2011			1,940,000	1,940,000	1,920,600	1,928,241		11,759		11,759		1,940,000			33,801		07/02/2014	2FE
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	1Z*
55265K-Q3-6	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	1Z*
576434-A2-0	Master Asset Securitization Tr Ser 2004-		09/01/2011	Paydown		13,512	13,512	13,611	13,611		(99)		(99)		13,512			500		11/01/2034	2Z*
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	2Z*
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	1Z*
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	1Z*
576434-WD-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	1Z*
57643M-JM-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	1Z*
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	1Z*
59549W-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-N8-2	Morgan Stanley Cap I Ser 2004-I08 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	1Z*
61746W-G9-5	Morgan StanleyDeanWitter Cap I Ser 2003-		09/01/2011	Paydown		1,648,822	1,648,822	1,685,446	1,650,288		(1,466)		(1,466)		1,648,822			57,220		04/01/2012	1Z*
	Redemption 100.0000																				
61836*-AB-8	Morrison & Foerster LLP Sr Nt 6.990% 0		09/07/2011			272,727	272,727	272,727	272,727						272,727			19,064		09/07/2013	2
62886M-AB-6	NCO Group Inc Term Ln B Nt 4 7.250% 05		07/29/2011	Tax Free Exchange		1,124,715	1,124,715	1,124,715	347,037						1,124,715			43,914		05/15/2013	5FE

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 Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market In- dicator (a)	
..62886M-AB-6	NC0 Group Inc Term Ln B Nt 14 8.000% 0		09/30/2011	Redemption 100.0000		..63,635	..63,635	..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 100.0000		..65,773	..65,773	..60,511	..62,923		..2,849		..2,849		..65,773				..1,186	..11/01/2013	4FE	
..629377-E#-5	NRG Energy Non-Extended Synthetic LC Nt		07/01/2011	Redemption 100.0000		..881	..881	..881	..881						..881				..9	..02/01/2013	3FE	
..629377-E#-7	NRG Energy Extended Synthetic LC Nt 1		07/01/2011	Redemption 100.0000		..2,301,333	..2,301,333	..2,301,333	..2,301,333						..2,301,333				..41,479	..08/31/2015	3	
..62937N-AL-1	NRG Energy Non-Extended TL B1 Nt 4 2.1		07/01/2011	Redemption 100.0000		..258,845	..258,845	..258,845	..190,431						..258,845				..2,241	..02/01/2013	3FE	
..64352V-EF-4	New Century Home Equity Ln Tr 2003-5 C1		09/01/2011	Paydown		..599,260	..599,260	..599,126	..598,564		..697		..697		..599,260				..20,310	..11/25/2033	1Z*	
..65535V-CN-6	Nomura Asset Sec Corp Ser 2004-AP1 C1 A6		09/01/2011	Paydown		..47,190	..47,190	..47,189	..47,142		..48		..48		..47,190				..1,489	..03/25/2034	1Z*	
..65535V-DC-9	Nomura Asset Sec Corp Ser 2004-AP2 C1 A6		09/01/2011	Paydown		..197,476	..197,476	..195,918	..196,115		..1,361		..1,361		..197,476				..7,565	..07/25/2034	1Z*	
..65535V-GH-5	Nomura Asset Sec Corp Ser 2004-AP3 C1 A6		09/01/2011	Paydown		..33,355	..33,355	..33,354	..33,308		..47		..47		..33,355				..1,061	..10/25/2034	1Z*	
..69639#-AA-0	Palisade Holdings L L C Sub Nt 6.838%		08/15/2011	Direct		..12,500	..12,500										..12,500	..12,500		..03/10/2030	6	
..72153*-AA-2	Pillsbury Winthrop LLP Sr Nt Ser A-1 4		07/18/2011	Redemption 100.0000		..222,222	..222,222	..222,222	..222,222						..222,222				..9,133	..07/18/2015	2	
..73316P-AF-7	Popular ABS Mtg Pass Thru Tr Ser 2004-4		09/01/2011	Paydown		..28,972	..28,972	..28,971	..28,907		..64		..64		..28,972				..874	..09/25/2034	1Z*	
..73932L-AA-1	Power Receivable Finance LLC Sr Nt 6.2		07/01/2011	Redemption 100.0000		..203,687	..203,687	..203,627	..203,680		..7		..7		..203,687				..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)		..43				..3	..12/01/2015	5*	
..74922P-AC-8	Residential Accredit Loans Ser 2007-QA2		09/26/2011	Paydown		..31,231	..67,747	..45,331	..57,517			..12,186	..(12,186)		..45,331		..(14,101)	..(14,101)	..165	..02/25/2037	1Z*	
..750754-AB-9	Railcar Leasing LLC Ser 1 C1 A2 7.125%		07/15/2011	Paydown		..41,914	..41,914	..48,610	..43,152		..(1,238)		..(1,238)		..41,914				..2,240	..01/15/2013	1FE	
..755920-AG-0	Receipts on Corp Sec Tr Collateral Tr Se		08/01/2011	Redemption 100.0000		..229,350	..229,350	..254,626	..241,720		..(12,371)		..(12,371)		..229,350				..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		..1,459		..61,818				..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		..135		..168,112				..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		..7,556		..145,316				..3,926	..03/25/2033	1Z*	
..760985-UX-7	Residential Asset Mtg Prod Inc Ser 2003		09/01/2011	Paydown		..191,756	..191,756	..183,337	..189,058		..2,699		..2,699		..191,756				..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		..207		..233,810				..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		..657		..126,613				..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		..400		..98,137				..3,273	..06/25/2034	1Z*	
..76110M-NC-7	Residential Asset Sec Corp Ser 2001-KS3		09/01/2011	Paydown		..52,018	..52,018	..52,008	..51,938		..79		..79		..52,018				..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		..1,836		..35,075				..1,342	..09/25/2034	1Z*	
..76114H-AK-1	Residential Asset Sec Tr Ser 2007-A5 C1		09/01/2011	Paydown		..15,429	..15,429	..14,054	..14,054		..1,375		..1,375		..15,429				..610	..05/25/2037	3Z*	
..78648W-AC-7	Safety-Kleen Corp Synthetic LC Nt 2 2		09/19/2011	Citigroup		..1,093,424	..1,138,983	..1,138,983	..1,080,135	..58,848			..58,848		..1,138,983		..(45,559)	..(45,559)	..36,321	..08/02/2013	4FE	
..79546#-AA-9	Sally Beauty Holdings Term Ln B Nt 8 2		09/14/2011	Bank of America BISD											..652,164			..(14,674)	..(14,674)	..11,524	..11/16/2013	3FE
..79546#-AA-9	Sally Beauty Holdings Term Ln B Nt 12		09/14/2011	Dealer		..992,054	..1,014,889	..1,014,889	..1,014,889					..1,014,889			..(22,835)	..(22,835)	..17,934	..11/16/2013	3FE	
..805564-HJ-3	Saxon Asset Securities Tr Ser 2000-4 C1		09/01/2011	Paydown		..30,656	..30,656	..31,188	..30,664		..(8)		..(8)		..30,656				..1,365	..08/01/2012	1Z*	
..805564-PB-1	Saxon Asset Securities Tr Ser 2003-3 C1		09/01/2011	Paydown		..144,774	..144,774	..144,774	..144,774						..144,774				..5,228	..12/25/2033	1Z*	
..80803#-AA-7	Schott Corp Sr Nt 6.980% 03/20/12		07/27/2011	Call 104.1042		..3,123,126	..3,000,000	..3,000,000	..3,000,000		..123,126		..123,126		..3,123,126				..178,572	..03/20/2012	2	
..81441P-BZ-3	Security Natl Mtg Loan Tr Ser 2004-2 C1		09/01/2011	Paydown		..74,771	..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 100.0000		..1,000,000	..1,000,000	..1,022,857	..1,006,350		..(6,350)		..(6,350)		..1,000,000				..52,900	..09/30/2013	2	
..83851M-AF-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)		..3,000,000				..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						..1,000,000				..62,422	..09/26/2011	1FE	
..844741-AG-3	Southwest Airlines Co PTC Ser 1993-B 6		09/24/2011	Redemption 100.0000		..311,233	..311,233	..329,907	..315,607		..(4,373)		..(4,373)		..311,233				..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)		..68,191				..5,933	..07/01/2011	2FE	
..863579-CD-8	Structured Adj Rate Mtg Ln Ser 2004-14 C		09/01/2011	Paydown		..32,095	..32,095	..32,371	..32,281		..(186)		..(186)		..32,095				..349	..09/01/2034	2Z*	
..86359A-QK-2	Structured Asset Sec Corp Ser 2003-12XS		09/01/2011	Paydown		..13,818	..13,818	..13,810	..13,801		..17		..17		..13,818				..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		..2,343		..548,177				..17,100	..10/25/2034	1Z*	
..86359B-WP-2	Structured Asset Sec Corp Ser 2004-8 C1		08/01/2011	Paydown		..199,658	..199,658	..190,861	..198,540		..1,118		..1,118		..199,658				..4,980	..07/25/2034	1Z*	
..86359B-ZG-9	Structured Asset Sec Corp Ser 2004-17XS		08/01/2011	Paydown		..39,996	..39,996	..39,983	..39,957		..38		..38		..39,996				..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)		..160,236				..6,451	..08/01/2034	2Z*	
..86359D-FQ-5	Structured Asset Sec Corp Ser 2005-10 C1		09/01/2011	Paydown		..41,124	..41,124	..41,567	..41,457		..(333)		..(333)		..41,124				..1,440	..05/01/2035	3Z*	
..86359D-GQ-4	Structured Asset Sec Corp Ser 2005-10 C1		09/01/2011	Paydown		..20,140	..20,140	..20,199	..20,130		..10		..10		..20,140				..699	..11/01/2034	1Z*	

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	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design- ation or Market In- dicator (a)
..88031R-AA-6	Tenaska Alabama II Partners LP Sr Secd N		09/30/2011	Redemption 100.0000		21,719	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 -		11,674,960	11,000,000	10,958,860	10,965,880		5,102		5,102		10,970,981		703,979	703,979	487,667	01/15/2015	2FE
..893570-BR-1	Transcontinental Gas P L Corp Sr Nt 7		08/15/2011	Maturity 100.0000		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 100.0000		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 100.0000		1,496,187	1,496,187	1,496,187	1,496,187						1,496,187				61,194	08/27/2017	1
..91827X-AE-7	Venetian Macau Ltd Term Ln B Delayed Dra		09/30/2011	Paydown		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	1Z*
..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	2Z*
..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	1Z*
..96106#-AE-9	Westmoreland Mining LLC Sr Sec Nt 8.02		09/30/2011	Redemption 100.0000		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 100.0000		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	1Z*
..988498-AC-5	Yum 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	830,093	605,208	03/15/2018	2FE
..28450T-A#-1	Elders Ltd Tranche A2-B 9.230% 05/31/1	F	09/02/2011	Call 100.0000		221,396	221,396	195,409	201,933		19,463		19,463		221,396				11,072	05/31/2015	4
..28450T-B*-2	Elders Ltd Tranche A3-D 9.230% 05/31/1	F	09/02/2011	Call 100.0000		143,979	143,979	127,079	131,322		12,657		12,657		143,979				5,200	05/31/2015	4
..28450T-B#-0	Elders Ltd Tranche A4-E 4.740% 11/15/1	F	09/02/2011	Call 100.0000		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 Flt Rate Nt S	R	09/22/2011	Redemption 100.0000		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
..60032#-AB-7	Aberdeen Asset Management Nt 7.200% 07	F	07/07/2011	Call 100.0000		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 100.0000		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 100.0000		28,582	28,582	29,452	28,713		(131)		(131)		28,582				1,442	05/10/2012	1
..03334#-AA-7	AnchoragePermit Ctr Bldg Ls Tr Cr Tenant		09/15/2011	Redemption 100.0000		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 100.0000		21,447	21,447	20,812	21,027		420		420		21,447				1,000	12/15/2022	2
..12644#-CA-1	CTL Cap Tr Ser 2004-17 (Texas Instrument		09/15/2011	Redemption 100.0000		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 100.0000		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 100.0000		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 100.0000		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 100.0000		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 100.0000		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 100.0000		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 100.0000		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 100.0000		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 100.0000		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 100.0000		20,084	20,084	20,084	20,084						20,084				781	01/15/2019	1

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 Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market In- dicator (a)
..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						..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)		..(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		..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)		..(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)		..(2,887)		..31,031				..1,586	..01/25/2023	4.....
..98881@-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)		(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	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						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	XXX	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX													XXX	XXX
9799997. Total - Common Stocks - Part 4							XXX													XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks							XXX													XXX	XXX
9899999. Total - Preferred and Common Stocks							XXX													XXX	XXX
9999999 - Totals						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	XXX	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 DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
0079999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0219999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0379999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX
0429999. Total Purchased Options														XXX							XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
0569999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999. Total Written Options - Put Options														XXX							XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options														XXX							XXX	XXX
Pay Floating USD Receive																						
Fixed USD Interest Rate																						
Swap	AFS Bond -- 02582JDE7	D 1-1	Interest	Credit Suisse Intl	03/18/2005	03/15/2015		3,000,000	4.925 USD (USDLIBBBA1M)			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)		(95,367)			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)		(158,945)			28,010		100 / 100
Pay Fixed EUR Receive																						
Fixed USD Currency Swap	AFS Bond -- Q1297*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)		(255,125)			63,737	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective												104,946	(3,027,398)	XXX	(2,681,443)		(255,125)			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 (USDLIBBBA3M)			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														XXX							XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate												121,635	7,734	XXX	423,225	(18,556)				29,426	XXX	XXX
1169999. Total Swaps - Credit Default														XXX							XXX	XXX
1179999. Total Swaps - Foreign Exchange												(759)	(3,027,398)	XXX	(3,096,934)		(255,125)			63,737	XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps												120,876	(3,019,663)	XXX	(2,673,708)	(18,556)	(255,125)			93,163	XXX	XXX
1269999. Subtotal - Forwards														XXX							XXX	XXX
1399999. Subtotal - Hedging Effective												104,946	(3,027,398)	XXX	(2,681,443)		(255,125)			91,822	XXX	XXX
1409999. Subtotal - Hedging Other												15,930	7,734	XXX	7,734	(18,556)				1,341	XXX	XXX
1419999. Subtotal - Replication														XXX							XXX	XXX

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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							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

SCHEDULE DB - PART D

[illegible]

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date					
1	2	3	4	5	6
CUSIP Identification	Description	NAIC Designation/ Market Indicator	Fair Value	Book/Adjusted Carrying Value	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

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

General Interrogatory:

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

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

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

[illegible]

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

N O N E