



LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

## ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2011  
OF THE CONDITION AND AFFAIRS OF THE

### Nationwide Life and Annuity Insurance Company

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

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

Country of Domicile \_\_\_\_\_ United States of America \_\_\_\_\_

Incorporated/Organized \_\_\_\_\_ 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.  
(Street and Number)  
Columbus, OH 43215-2220 (City or Town, State and Zip Code) 800-882-2822 (Area Code) (Telephone Number)

Mail Address \_\_\_\_\_ One West Nationwide Blvd., 1-04-701 \_\_\_\_\_ 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  
(Street and Number)  
Columbus, OH 43215-2220 (City or Town, State and Zip Code) 800-882-2822 (Area Code) (Telephone Number)

Internet Website Address \_\_\_\_\_ www.nationwide.com

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

#### OFFICERS

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

#### OTHER

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

#### DIRECTORS OR TRUSTEES

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

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

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

Kirt Alan Walker  
President & COO

Robert William Horner, III  
VP - Corp Governance & Secretary

David Patrick LaPaul  
Sr VP & Treasurer

Subscribed and sworn to before me this  
20th day of January 2012  
Cathleen B. Winston

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

Yes [ X ] No [ ]



Cathleen B. Winston  
Notary Public, State of Ohio  
My Commission Expires 07-07-2016

**ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY**  
**SUMMARY INVESTMENT SCHEDULE**

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities .....	8,694,502	0.213	8,694,502		8,694,502	0.213
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies .....	1,348,962	0.033	1,348,962		1,348,962	0.033
1.22 Issued by U.S. government sponsored agencies .....	17,311,627	0.424	17,311,627		17,311,627	0.424
1.3 Non-U.S. government (including Canada, excluding mortgaged-backed securities) .....		0.000				0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :						
1.41 States, territories and possessions general obligations .....	43,750,890	1.071	43,750,890		43,750,890	1.071
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations .....	18,847,461	0.462	18,847,461		18,847,461	0.462
1.43 Revenue and assessment obligations .....	159,275,611	3.901	159,275,611		159,275,611	3.901
1.44 Industrial development and similar obligations .....		0.000				0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA .....	448,143	0.011	448,143		448,143	0.011
1.512 Issued or guaranteed by FNMA and FHLMC .....	19,074,245	0.467	19,074,245		19,074,245	0.467
1.513 All other .....		0.000				0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA .....	104,153,166	2.551	104,153,166		104,153,166	2.551
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521 .....		0.000				0.000
1.523 All other .....	181,845,063	4.453	181,845,063		181,845,063	4.453
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities) .....	2,230,593,341	54.626	2,230,593,341		2,230,593,341	54.626
2.2 Unaffiliated non-U.S. securities (including Canada) .....	736,060,550	18.026	736,060,550		736,060,550	18.026
2.3 Affiliated securities .....		0.000				0.000
3. Equity interests:						
3.1 Investments in mutual funds .....		0.000				0.000
3.2 Preferred stocks:						
3.21 Affiliated .....		0.000				0.000
3.22 Unaffiliated .....		0.000				0.000
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated .....		0.000				0.000
3.32 Unaffiliated .....	271,006	0.007	271,006		271,006	0.007
3.4 Other equity securities:						
3.41 Affiliated .....		0.000				0.000
3.42 Unaffiliated .....	44,526	0.001	44,526		44,526	0.001
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated .....		0.000				0.000
3.52 Unaffiliated .....		0.000				0.000
4. Mortgage loans:						
4.1 Construction and land development .....		0.000				0.000
4.2 Agricultural .....		0.000				0.000
4.3 Single family residential properties .....		0.000				0.000
4.4 Multifamily residential properties .....		0.000				0.000
4.5 Commercial loans .....	485,218,173	11.883	485,218,173		485,218,173	11.883
4.6 Mezzanine real estate loans .....		0.000				0.000
5. Real estate investments:						
5.1 Property occupied by company .....		0.000				0.000
5.2 Property held for production of income (including \$ _____ of property acquired in satisfaction of debt) .....		0.000				0.000
5.3 Property held for sale (including \$ _____ of property acquired in satisfaction of debt) .....		0.000				0.000
6. Contract loans .....	26,515,957	0.649	26,515,957		26,515,957	0.649
7. Derivatives .....	2,240	0.000	2,240		2,240	0.000
8. Receivables for securities .....	85,658	0.002	85,658		85,658	0.002
9. Securities Lending (Line 10, Asset Page reinvested collateral) .....	18,480,416	0.453	18,480,416	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments .....	31,394,210	0.769	31,394,210	18,480,416	49,874,626	1.221
11. Other invested assets .....		0.000				0.000
12. Total invested assets .....	4,083,415,746	100.000	4,083,415,746	18,480,416	4,083,415,746	100.000

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE A - VERIFICATION BETWEEN YEARS**

## Real Estate

1.	Book/adjusted carrying value, December 31 of prior year .....	
2.	Cost of acquired:	
2.1	Actual cost at time of acquisition (Part 2, Column 6) .....	
2.2	Additional investment made after acquisition (Part 2, Column 9) .....	
3.	Current year change in encumbrances:	
3.1	Totals, Part 1, Column 13 .....	
3.2	Totals, Part 3, Column 11 .....	
4.	Total gain (loss) on disposals, Part 3, Column 18 .....	
5.	Deduct amounts received on disposals, Part 3, Column 15 .....	
6.	Total foreign exchange change in book/adjusted carrying value:	
6.1	Totals, Part 1, Column 15 .....	
6.2	Totals, Part 3, Column 13 .....	
7.	Deduct current year's other than temporary impairment recognized:	
7.1	Totals, Part 1, Column 12 .....	
7.2	Totals, Part 3, Column 10 .....	
8.	Deduct current year's depreciation:	
8.1	Totals, Part 1, Column 11 .....	
8.2	Totals, Part 3, Column 9 .....	
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) .....	
10.	Deduct total nonadmitted amounts .....	
11.	Statement value at end of current period (Line 9 minus Line 10) .....	

NONE

**SCHEDULE B - VERIFICATION BETWEEN YEARS**

## Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year .....	553,953,861
2.	Cost of acquired:	
2.1	Actual cost at time of acquisition (Part 2, Column 7) .....	88,298,666
2.2	Additional investment made after acquisition (Part 2, Column 8) .....	27,965
2.3	.....	88,326,631
3.	Capitalized deferred interest and other:	
3.1	Totals, Part 1, Column 12 .....	
3.2	Totals, Part 3, Column 11 .....	
4.	Accrual of discount .....	
5.	Unrealized valuation increase (decrease):	
5.1	Totals, Part 1, Column 9 .....	
5.2	Totals, Part 3, Column 8 .....	
6.	Total gain (loss) on disposals, Part 3, Column 18 .....	2,892,273
7.	Deduct amounts received on disposals, Part 3, Column 15 .....	153,004,935
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:	
9.1	Totals, Part 1, Column 13 .....	
9.2	Totals, Part 3, Column 13 .....	
10.	Deduct current year's other than temporary impairment recognized:	
10.1	Totals, Part 1, Column 11 .....	
10.2	Totals, Part 3, Column 10 .....	3,602,337
10.3	.....	3,602,337
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	488,565,493
12.	Total valuation allowance .....	(3,347,320)
13.	Subtotal (Line 11 plus 12) .....	485,218,173
14.	Deduct total nonadmitted amounts .....	
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14) .....	485,218,173

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE BA - VERIFICATION BETWEEN YEARS**

## Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year .....	
2.	Cost of acquired:	
2.1	Actual cost at time of acquisition (Part 2, Column 8) .....	
2.2	Additional investment made after acquisition (Part 2, Column 9) .....	
3.	Capitalized deferred interest and other:	
3.1	Totals, Part 1, Column 16 .....	
3.2	Totals, Part 3, Column 12 .....	
4.	Accrual of discount .....	
5.	Unrealized valuation increase (decrease):	
5.1	Totals, Part 1, Column 13 .....	
5.2	Totals, Part 3, Column 9 .....	
6.	Total gain (loss) on disposals, Part 3, Column 19 .....	
7.	Deduct amounts received on disposals, Part 3, Column 16 .....	
8.	Deduct amortization of premium and depreciation .....	
9.	Total foreign exchange change in book/adjusted carrying value:	
9.1	Totals, Part 1, Column 17 .....	
9.2	Totals, Part 3, Column 14 .....	
10.	Deduct current year's other than temporary impairment recognized:	
10.1	Totals, Part 1, Column 15 .....	
10.2	Totals, Part 3, Column 11 .....	
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) .....	

NONE

**SCHEDULE D - VERIFICATION BETWEEN YEARS**

## Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year .....	3,218,468,330
2.	Cost of bonds and stocks acquired, Part 3, Column 7 .....	777,996,313
3.	Accrual of discount .....	8,913,885
4.	Unrealized valuation increase (decrease):	
4.1.	Part 1, Column 12 .....	(5,398,127)
4.2.	Part 2, Section 1, Column 15 .....	
4.3.	Part 2, Section 2, Column 13 .....	80,758
4.4.	Part 4, Column 11 .....	(358,060) .....
		(5,675,429)
5.	Total gain (loss) on disposals, Part 4, Column 19 .....	4,749,911
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 .....	466,205,482
7.	Deduct amortization of premium .....	15,224,401
8.	Total foreign exchange change in book/adjusted carrying value:	
8.1.	Part 1, Column 15 .....	(140,677)
8.2.	Part 2, Section 1, Column 19 .....	
8.3.	Part 2, Section 2, Column 16 .....	
8.4.	Part 4, Column 15 .....	
		(140,677)
9.	Deduct current year's other than temporary impairment recognized:	
9.1.	Part 1, Column 14 .....	892,640
9.2.	Part 2, Section 1, Column 17 .....	
9.3.	Part 2, Section 2, Column 14 .....	
9.4.	Part 4, Column 13 .....	270,714 .....
		1,163,354
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	3,521,719,096
11.	Deduct total nonadmitted amounts .....	
12.	Statement value at end of current period (Line 10 minus Line 11) .....	3,521,719,096

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE D - SUMMARY BY COUNTRY**

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States .....	27,803,232	33,861,602	25,708,054	41,007,511
	2. Canada .....				
	3. Other Countries .....				
	4. Totals .....	27,803,232	33,861,602	25,708,054	41,007,511
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals .....	43,750,891	46,075,951	43,782,296	42,210,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals .....	18,847,461	19,253,558	18,851,937	18,655,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals .....	292,507,635	323,490,482	293,599,763	289,268,007
Industrial and Miscellaneous and Hybrid Securities (unaffiliated)	8. United States .....	2,402,433,790	2,559,405,915	2,433,884,292	2,375,721,471
	9. Canada .....	232,722,116	253,646,031	234,342,198	225,424,644
	10. Other Countries .....	503,338,439	520,664,986	508,312,850	497,409,691
Parent, Subsidiaries and Affiliates	11. Totals .....	3,138,494,345	3,333,716,932	3,176,539,340	3,098,555,806
	12. Totals .....				
	13. Total Bonds .....	3,521,403,564	3,756,398,525	3,558,481,390	3,489,696,324
PREFERRED STOCKS Industrial and Miscellaneous (unaffiliated)	14. United States .....				
	15. Canada .....				
	16. Other Countries .....				
	17. Totals .....				
Parent, Subsidiaries and Affiliates	18. Totals .....				
	19. Total Preferred Stocks .....				
COMMON STOCKS Industrial and Miscellaneous (unaffiliated)	20. United States .....	271,006	271,006	198,648	
	21. Canada .....				
	22. Other Countries .....	44,526	44,526		
	23. Totals .....	315,532	315,532	198,648	
Parent, Subsidiaries and Affiliates	24. Totals .....				
	25. Total Common Stocks .....	315,532	315,532	198,648	
	26. Total Stocks .....	315,532	315,532	198,648	
	27. Total Bonds and Stocks .....	3,521,719,096	3,756,714,057	3,558,680,038	

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE D - PART 1A - SECTION 1**

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1. U.S. Governments											
1.1 Class 1 .....	1,307,637	6,168,439	13,619,668	6,707,490		27,803,234	0.8	49,848,379	1.5	27,803,234	
1.2 Class 2 .....											
1.3 Class 3 .....											
1.4 Class 4 .....											
1.5 Class 5 .....											
1.6 Class 6 .....											
1.7 Totals .....	1,307,637	6,168,439	13,619,668	6,707,490		27,803,234	0.8	49,848,379	1.5	27,803,234	
2. All Other Governments											
2.1 Class 1 .....											
2.2 Class 2 .....											
2.3 Class 3 .....											
2.4 Class 4 .....											
2.5 Class 5 .....											
2.6 Class 6 .....											
2.7 Totals .....											
3. U.S. States, Territories and Possessions etc., Guaranteed											
3.1 Class 1 .....		776,849	20,000,000	13,576,801	9,397,240	43,750,890	1.2	35,927,685	1.1	43,750,890	
3.2 Class 2 .....											
3.3 Class 3 .....											
3.4 Class 4 .....											
3.5 Class 5 .....											
3.6 Class 6 .....											
3.7 Totals .....		776,849	20,000,000	13,576,801	9,397,240	43,750,890	1.2	35,927,685	1.1	43,750,890	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed											
4.1 Class 1 .....		2,950,000		8,796,802	7,100,660	18,847,462	0.5	19,850,386	0.6	18,847,461	
4.2 Class 2 .....											
4.3 Class 3 .....											
4.4 Class 4 .....											
4.5 Class 5 .....											
4.6 Class 6 .....											
4.7 Totals .....		2,950,000		8,796,802	7,100,660	18,847,462	0.5	19,850,386	0.6	18,847,461	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1 Class 1 .....		19,588,042	69,677,430	54,766,266	64,210,055	73,065,847	281,307,640	8.0	276,159,382	8.6	281,307,639
5.2 Class 2 .....			1,400,000	800,000		9,000,000	11,200,000	0.3	12,226,480	0.4	11,200,000
5.3 Class 3 .....											
5.4 Class 4 .....											
5.5 Class 5 .....											
5.6 Class 6 .....											
5.7 Totals .....		19,588,042	71,077,430	55,566,266	64,210,055	82,065,847	292,507,640	8.3	288,385,862	9.0	292,507,639

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE D - PART 1A - SECTION 1 (Continued)**

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)											
6.1 Class 1 .....	145,117,825	581,322,443	510,630,238	85,964,911	144,900,244	1,467,935,661	41.7	1,355,793,421	42.1	1,086,050,877	381,884,784
6.2 Class 2 .....	117,710,638	493,341,121	540,361,762	90,464,810	226,658,092	1,468,536,423	41.7	1,259,624,357	39.1	1,130,215,190	338,321,233
6.3 Class 3 .....	11,514,660	53,394,860	38,972,127	2,643,854	3,664,083	110,189,584	3.1	109,838,255	3.4	.80,603,918	29,585,666
6.4 Class 4 .....	4,467,279	20,624,515	11,918,233	8,637,389	7,659,380	53,306,796	1.5	52,066,073	1.6	.45,638,669	7,668,127
6.5 Class 5 .....	5,379,890	3,313,554			1,849,888	10,543,332	0.3	22,452,237	0.7	2,416,876	8,126,456
6.6 Class 6 .....	1,767,697	3,499,815	1,347,883	1,380,706	336,199	8,332,300	0.2	4,216,078	0.1	5,954,843	2,377,457
6.7 Totals .....	285,957,989	1,155,496,308	1,103,230,243	189,091,670	385,067,886	3,118,844,096	88.6	2,803,990,421	87.1	2,350,880,373	767,963,723
7. Hybrid Securities											
7.1 Class 1 .....					3,937,239	3,937,239	0.1	3,936,225	0.1		3,937,239
7.2 Class 2 .....					15,713,000	15,713,000	0.4	15,713,000	0.5		15,713,000
7.3 Class 3 .....											
7.4 Class 4 .....											
7.5 Class 5 .....											
7.6 Class 6 .....											
7.7 Totals .....					19,650,239	19,650,239	0.6	19,649,225	0.6		19,650,239
8. Parent, Subsidiaries and Affiliates											
8.1 Class 1 .....											
8.2 Class 2 .....											
8.3 Class 3 .....											
8.4 Class 4 .....											
8.5 Class 5 .....											
8.6 Class 6 .....											
8.7 Totals .....											

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE D - PART 1A - SECTION 1 (Continued)**

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.7	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
9. Total Bonds Current Year											
9.1 Class 1 .....	(d) 168,963,504	.657,945,161	.599,016,172	.179,256,059	.238,401,230	.1,843,582,126	52.4	XXX	XXX	1,457,760,101	385,822,023
9.2 Class 2 .....	(d) 117,710,638	.494,741,121	.541,161,762	.90,464,810	.251,371,092	.1,495,449,423	42.5	XXX	XXX	1,141,415,190	354,034,233
9.3 Class 3 .....	(d) 11,514,660	.53,394,860	.38,972,127	.2,643,854	.3,664,083	.110,189,584	3.1	XXX	XXX	.80,603,918	29,585,666
9.4 Class 4 .....	(d) 4,467,279	.20,624,515	.11,918,233	.8,637,389	.7,659,380	.53,306,796	1.5	XXX	XXX	.45,638,669	7,668,127
9.5 Class 5 .....	(d) 5,379,890	.3,313,554			.1,849,888	(c) .10,543,332	0.3	XXX	XXX	2,416,876	8,126,456
9.6 Class 6 .....	(d) 1,767,697	.3,499,815	1,347,883	1,380,706	.336,199	(c) 8,332,300	0.2	XXX	XXX	5,954,843	2,377,457
9.7 Totals .....	.309,803,668	.1,233,519,026	.1,192,416,177	.282,382,818	.503,281,872	(b) .3,521,403,561	100.0	XXX	XXX	.2,733,789,597	.787,613,962
9.8 Line 9.7 as a % of Col. 6	8.8	35.0	33.9	8.0	14.3	100.0	XXX	XXX	XXX	77.6	22.4
10. Total Bonds Prior Year											
10.1 Class 1 .....	.135,822,956	.731,808,942	.456,204,542	.202,703,550	.214,975,488	XXX	XXX	.1,741,515,478	54.1	1,409,556,618	331,958,860
10.2 Class 2 .....	.76,336,315	.531,060,467	.388,904,207	.110,870,025	.180,392,823	XXX	XXX	.1,287,563,837	40.0	.937,941,414	349,622,423
10.3 Class 3 .....	.13,220,328	.40,221,569	.44,830,096	.5,377,627	.6,188,635	XXX	XXX	.109,838,255	3.4	.75,071,306	34,766,949
10.4 Class 4 .....	.1,820,712	.28,516,517	.17,275,542	.1,601,264	.2,852,038	XXX	XXX	.52,066,073	1.6	.45,286,071	6,780,002
10.5 Class 5 .....	.3,801,077	.13,376,281	.3,116,312	.257,391	.1,901,176	XXX	XXX	.22,452,237	0.7	.17,856,718	4,595,519
10.6 Class 6 .....	.732,040	.3,223,744	.181,637	.78,657	XXX	XXX	XXX	.4,216,078	0.1	.1,629,981	2,586,097
10.7 Totals .....	.231,733,428	.1,348,207,520	.910,512,336	.320,888,514	.406,310,160	XXX	XXX	(b) .3,217,651,958	100.0	.2,487,342,108	.730,309,850
10.8 Line 10.7 as a % of Col. 8	7.2	41.9	28.3	10.0	12.6	XXX	XXX	100.0	XXX	77.3	22.7
11. Total Publicly Traded Bonds											
11.1 Class 1 .....	.105,256,962	.522,736,186	.460,740,881	.134,612,212	.234,413,860	.1,457,760,101	41.4	.1,409,556,618	43.8	1,457,760,101	XXX
11.2 Class 2 .....	.79,397,159	.334,099,375	.421,917,299	.80,035,570	.225,965,787	.1,141,415,190	32.4	.937,941,414	29.1	1,141,415,190	XXX
11.3 Class 3 .....	.5,017,370	.34,980,407	.37,686,358	.2,511,054	.408,729	.80,603,918	2.3	.75,071,306	2.3	.80,603,918	XXX
11.4 Class 4 .....	.3,430,082	.16,581,156	.11,833,935	.8,634,118	.5,159,378	.45,638,669	1.3	.45,286,071	1.4	.45,638,669	XXX
11.5 Class 5 .....	.379,890	.2,036,986				.2,416,876	0.1	.17,856,718	0.6	.2,416,876	XXX
11.6 Class 6 .....	.1,521,377	.3,291,944	.991,593	.149,929		.5,954,843	0.2	.1,629,981	0.1	.5,954,843	XXX
11.7 Totals .....	.195,002,840	.913,726,054	.933,170,066	.225,942,883	.465,947,754	.2,733,789,597	77.6	.2,487,342,108	77.3	.2,733,789,597	XXX
11.8 Line 11.7 as a % of Col. 6	7.1	33.4	34.1	8.3	17.0	100.0	XXX	XXX	XXX	100.0	XXX
11.9 Line 11.7 as a % of Line 9.7, Col. 6, Section 9	5.5	25.9	26.5	6.4	13.2	77.6	XXX	XXX	XXX	77.6	XXX
12. Total Privately Placed Bonds											
12.1 Class 1 .....	.63,706,542	.135,208,975	.138,275,291	.44,643,847	.3,987,370	.385,822,025	11.0	.331,958,860	10.3	XXX	385,822,025
12.2 Class 2 .....	.38,313,479	.160,641,746	.119,244,463	.10,429,240	.25,405,305	.354,034,233	10.1	.349,622,423	10.9	XXX	354,034,233
12.3 Class 3 .....	.6,497,290	.18,414,453	.1,285,769	.132,800	.3,255,354	.29,585,666	0.8	.34,766,949	1.1	XXX	29,585,666
12.4 Class 4 .....	.1,037,197	.4,043,359	.84,298	.3,271	.2,500,002	.7,668,127	0.2	.6,780,002	0.2	XXX	7,668,127
12.5 Class 5 .....	.5,000,000	.1,276,568			.1,849,888	.8,126,456	0.2	.4,595,519	0.1	XXX	8,126,456
12.6 Class 6 .....	.246,320	.207,871	.356,290	.1,230,777	.336,199	.2,377,457	0.1	.2,586,097	0.1	XXX	2,377,457
12.7 Totals .....	.114,800,828	.319,792,972	.259,246,111	.56,439,935	.37,334,118	.787,613,964	22.4	.730,309,850	22.7	XXX	.787,613,964
12.8 Line 12.7 as a % of Col. 6	14.6	40.6	32.9	7.2	4.7	100.0	XXX	XXX	XXX	XXX	100.0
12.9 Line 12.7 as a % of Line 9.7, Col. 6, Section 9	3.3	9.1	7.4	1.6	1.1	22.4	XXX	XXX	XXX	XXX	22.4

(a) Includes \$ 384,538,438 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 10,000,000 current year, \$ 1,475,100 prior year of bonds with Z designations and \$ , current year \$ 388,272,049 prior year of bonds with Z\* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z\*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes \$ 8,126,455 current year, \$ 3,861,911 prior year of bonds with 5\* designations and \$ 100,128 , current year \$ prior year of bonds with 6\* designations. "5\*" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) 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 \$ .

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE D - PART 1A - SECTION 2**

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
1. U.S. Governments											
1.1 Issuer Obligations .....	1,090,590	5,951,480	13,607,590	6,705,431		27,355,091	0.8	48,938,347	1.5	27,355,091	
1.2 Residential Mortgage-Backed Securities .....	217,047	216,959	12,078	2,059		448,143	0.0	910,032	0.0	448,143	
1.3 Commercial Mortgage-Backed Securities .....											
1.4 Other Loan-Backed and Structured Securities .....											
1.5 Totals .....	1,307,637	6,168,439	13,619,668	6,707,490		27,803,234	0.8	49,848,379	1.5	27,803,234	
2. All Other Governments											
2.1 Issuer Obligations .....											
2.2 Residential Mortgage-Backed Securities .....											
2.3 Commercial Mortgage-Backed Securities .....											
2.4 Other Loan-Backed and Structured Securities .....											
2.5 Totals .....											
3. U.S. States, Territories and Possessions, Guaranteed											
3.1 Issuer Obligations .....		776,849	20,000,000	13,576,801	9,397,240	43,750,890	1.2	35,927,685	1.1	43,750,890	
3.2 Residential Mortgage-Backed Securities .....											
3.3 Commercial Mortgage-Backed Securities .....											
3.4 Other Loan-Backed and Structured Securities .....											
3.5 Totals .....		776,849	20,000,000	13,576,801	9,397,240	43,750,890	1.2	35,927,685	1.1	43,750,890	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1 Issuer Obligations .....	2,950,000			8,796,802	7,100,660	18,847,462	0.5	19,850,386	0.6	18,847,461	
4.2 Residential Mortgage-Backed Securities .....											
4.3 Commercial Mortgage-Backed Securities .....											
4.4 Other Loan-Backed and Structured Securities .....											
4.5 Totals .....	2,950,000			8,796,802	7,100,660	18,847,462	0.5	19,850,386	0.6	18,847,461	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed											
5.1 Issuer Obligations .....	2,332,143	5,125,000	20,124,804	50,219,454	81,474,210	159,275,611	4.5	142,279,129	4.4	159,275,611	
5.2 Residential Mortgage-Backed Securities .....	17,249,287	65,920,741	35,386,828	13,801,497	589,429	132,947,782	3.8	145,815,925	4.5	132,947,782	
5.3 Commercial Mortgage-Backed Securities .....	6,612	31,689	54,634	189,104	2,208	284,247	0.0	290,807	0.0	284,246	
5.4 Other Loan-Backed and Structured Securities .....											
5.5 Totals .....	19,588,042	71,077,430	55,566,266	64,210,055	82,065,847	292,507,640	8.3	288,385,861	9.0	292,507,639	
6. Industrial and Miscellaneous											
6.1 Issuer Obligations .....	181,661,132	952,983,143	979,312,757	107,347,873	366,810,709	2,588,115,614	73.5	2,356,746,824	73.2	1,999,620,737	588,494,877
6.2 Residential Mortgage-Backed Securities .....	48,562,350	105,180,758	42,937,410	40,185,924	10,265,627	247,132,069	7.0	290,230,079	9.0	231,303,882	15,828,187
6.3 Commercial Mortgage-Backed Securities .....	24,816,794	32,326,575	26,329,048			83,472,417	2.4	99,451,734	3.1	77,601,258	5,871,159
6.4 Other Loan-Backed and Structured Securities .....	30,917,715	65,005,831	54,651,028	41,557,874	7,991,549	200,123,997	5.7	57,561,784	1.8	42,354,498	157,769,499
6.5 Totals .....	285,957,991	1,155,496,307	1,103,230,243	189,091,671	385,067,885	3,118,844,097	88.6	2,803,990,421	87.1	2,350,880,375	767,963,722
7. Hybrid Securities											
7.1 Issuer Obligations .....					2,000,000	2,000,000	0.1	2,000,000	0.1		2,000,000
7.2 Residential Mortgage-Backed Securities .....											
7.3 Commercial Mortgage-Backed Securities .....											
7.4 Other Loan-Backed and Structured Securities .....					17,650,239	17,650,239	0.5	17,649,225	0.5		17,650,239
7.5 Totals .....					19,650,239	19,650,239	0.6	19,649,225	0.6		19,650,239
8. Parent, Subsidiaries and Affiliates											
8.1 Issuer Obligations .....											
8.2 Residential Mortgage-Backed Securities .....											
8.3 Commercial Mortgage-Backed Securities .....											
8.4 Other Loan-Backed and Structured Securities .....											
8.5 Totals .....											

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE D - PART 1A - SECTION 2 (Continued)**

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Col. 6 as a % of Line 9.5	8 Total from Col. 6 Prior Year	9 % From Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
9. Total Bonds Current Year											
9.1 Issuer Obligations .....	188,033,865	964,836,472	1,033,045,151	186,646,361	466,782,819	2,839,344,668	80.6	XXX	XXX	2,248,849,790	590,494,877
9.2 Residential Mortgage-Backed Securities .....	66,028,684	171,318,458	78,336,316	53,989,480	10,855,056	380,527,994	10.8	XXX	XXX	364,699,807	15,828,187
9.3 Commercial Mortgage-Backed Securities .....	24,823,406	32,358,264	26,383,682	189,104	2,208	83,756,664	2.4	XXX	XXX	77,885,504	5,871,159
9.4 Other Loan-Backed and Structured Securities .....	30,917,715	65,005,831	54,651,028	41,557,874	25,641,788	217,774,236	6.2	XXX	XXX	42,354,498	175,419,738
9.5 Totals .....	309,803,670	1,233,519,025	1,192,416,177	282,382,819	503,281,871	3,521,403,562	100.0	XXX	XXX	2,733,789,599	787,613,961
9.6 Line 9.5 as a % of Col. 6 .....	8.8	35.0	33.9	8.0	14.3	100.0	XXX	XXX	XXX	77.6	22.4
10. Total Bonds Prior Year											
10.1 Issuer Obligations .....	148,846,930	1,084,437,130	763,767,323	243,224,472	365,466,516	XXX	XXX	2,605,742,371	81.0	1,958,490,219	647,252,152
10.2 Residential Mortgage-Backed Securities .....	59,910,512	176,912,421	107,358,688	77,492,538	15,281,876	XXX	XXX	436,956,035	13.6	418,153,248	18,802,787
10.3 Commercial Mortgage-Backed Securities .....	9,775,540	53,621,243	36,141,633	176,380	27,746	XXX	XXX	99,742,542	3.1	84,054,535	15,688,007
10.4 Other Loan-Backed and Structured Securities .....	13,200,449	33,236,725	3,244,692	(4,878)	25,534,021	XXX	XXX	75,211,009	2.3	26,644,105	48,566,904
10.5 Totals .....	231,733,431	1,348,207,519	910,512,336	320,888,512	406,310,159	XXX	XXX	3,217,651,957	100.0	2,487,342,107	730,309,850
10.6 Line 10.5 as a % of Col. 8 .....	7.2	41.9	28.3	10.0	12.6	XXX	XXX	100.0	XXX	77.3	22.7
11. Total Publicly Traded Bonds											
11.1 Issuer Obligations .....	112,000,425	704,375,042	805,066,191	172,317,618	455,090,514	2,248,849,790	63.9	1,958,490,219	60.9	2,248,849,790	XXX
11.2 Residential Mortgage-Backed Securities .....	58,533,269	165,470,984	76,404,359	53,436,163	10,855,031	364,699,806	10.4	418,153,248	13.0	364,699,806	XXX
11.3 Commercial Mortgage-Backed Securities .....	19,363,370	31,947,140	26,383,683	189,104	2,208	77,885,505	2.2	.84,054,535	2.6	77,885,505	XXX
11.4 Other Loan-Backed and Structured Securities .....	5,105,776	11,932,888	25,315,835			42,354,499	1.2	26,644,105	0.8	42,354,499	XXX
11.5 Totals .....	195,002,840	913,726,054	933,170,068	225,942,885	465,947,753	2,733,789,600	77.6	2,487,342,107	77.3	2,733,789,600	XXX
11.6 Line 11.5 as a % of Col. 6 .....	7.1	33.4	34.1	8.3	17.0	100.0	XXX	XXX	XXX	100.0	XXX
11.7 Line 11.5 as a % of Line 9.5, Col. 6, Section 9 .....	5.5	25.9	26.5	6.4	13.2	77.6	XXX	XXX	XXX	77.6	XXX
12. Total Privately Placed Bonds											
12.1 Issuer Obligations .....	76,033,440	260,461,430	227,978,960	14,328,743	11,692,305	590,494,878	16.8	647,252,152	20.1	XXX	590,494,878
12.2 Residential Mortgage-Backed Securities .....	7,495,415	5,847,474	1,931,957	553,317	25	15,828,188	0.4	18,802,787	0.6	XXX	15,828,188
12.3 Commercial Mortgage-Backed Securities .....	5,460,036	411,124				5,871,160	0.2	15,688,007	0.5	XXX	5,871,160
12.4 Other Loan-Backed and Structured Securities .....	25,811,939	53,072,943	29,335,193	41,557,874	25,641,788	175,419,737	5.0	48,566,904	1.5	XXX	175,419,737
12.5 Totals .....	114,800,830	319,792,971	259,246,110	56,439,934	37,334,118	787,613,963	22.4	730,309,850	22.7	XXX	787,613,963
12.6 Line 12.5 as a % of Col. 6 .....	14.6	40.6	32.9	7.2	4.7	100.0	XXX	XXX	XXX	XXX	100.0
12.7 Line 12.5 as a % of Line 9.5, Col. 6, Section 9 .....	3.3	9.1	7.4	1.6	1.1	22.4	XXX	XXX	XXX	XXX	22.4

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE DA - VERIFICATION BETWEEN YEARS**

## Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year .....	45,840,524			45,840,524	
2. Cost of short-term investments acquired .....	1,534,867,188			1,534,867,188	
3. Accrual of discount .....					
4. Unrealized valuation increase (decrease) .....					
5. Total gain (loss) on disposals .....					
6. Deduct consideration received on disposals .....	1,547,993,592			1,547,993,592	
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) .....	32,714,120			32,714,120	
11. Deduct total nonadmitted amounts .....					
12. Statement value at end of current period (Line 10 minus Line 11) .....	32,714,120			32,714,120	

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: Pool of Short term Assets

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS**

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:	
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12 .....	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14 .....	
3.	Unrealized valuation increase/(decrease):	
3.1	Section 1, Column 17 .....	(24,051)
3.2	Section 2, Column 19 .....	(24,051)
4.	Total gain (loss) on termination recognized, Section 2, Column 22 .....	
5.	Considerations received/(paid) on terminations, Section 2, Column 15 .....	
6.	Amortization:	
5.1	Section 1, Column 19 .....	
5.2	Section 2, Column 21 .....	
7.	Adjustment to the book/adjusted carrying value of hedged item:	
7.1	Section 1, Column 20 .....	
7.2	Section 2, Column 23 .....	
8.	Total foreign exchange change in book/adjusted carrying value:	
8.1	Section 1, Column 18 .....	140,951
8.2	Section 2, Column 20 .....	140,951
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8) .....	(2,629,083)
10.	Deduct nonadmitted assets .....	
11.	Statement value at end of current period (Line 9 minus Line 10) .....	(2,629,083)

**SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS**

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:	
3.11	Section 1, Column 15, current year minus .....	
3.12	Section 1, Column 15, prior year .....	
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 (Section 2, Column 16) .....	
4.2: Less:		
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17) .....	
4.22	Amount recognized (Section 2, Column 16) .....	
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**

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE DB - PART C - SECTION 2**

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory .....	1	3,000,000	1	3,000,000	1	3,000,000			1	3,000,000
2. Add: Opened or Acquired Transactions.....										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX									
4. Less: Closed or Disposed of Transactions.....					1	3,000,000			1	3,000,000
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX									
7. Ending Inventory	1	3,000,000	1	3,000,000						

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE DB - VERIFICATION**

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

## Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14 .....	(2,629,083)
2. Part B, Section 1, Column 14 .....	
3. Total (Line 1 plus Line 2) .....	(2,629,083)
4. Part D, Column 5 .....	2,240
5. Part D, Column 6 .....	(2,631,322)
6. Total (Line 3 minus Line 4 minus Line 5) .....	

## Fair Value Check

7. Part A, Section 1, Column 16 .....	(2,334,508)
8. Part B, Section 1, Column 13 .....	
9. Total (Line 7 plus Line 8) .....	(2,334,508)
10. Part D, Column 8 .....	388,894
11. Part D, Column 9 .....	(2,723,403)
12. Total (Line 9 minus Line 10 minus Line 11) .....	

## Potential Exposure Check

13. Part A, Section 1, Column 21 .....	86,798
14. Part B, Section 1, Column 19 .....	
15. Part D, Column 11 .....	86,798
16. Total (Line 13 plus Line 14 minus Line 15) .....	

Schedule E - Verification - Cash Equivalents

**N O N E**

Schedule A - Part 1 - Real Estate Owned

**N O N E**

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**

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE B - PART 1**

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Total Foreign Exchange Change in Book Value	15 Date of Last Appraisal or Valuation	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Value of Land and Buildings			
00-1000432		GREENSBORO	NC		03/05/2011	6.500	.8,494,828							13,240,000	12/01/2000
00-1000517		JACKSONVILLE	FL		12/23/2002	5.750	.676,929							1,458,427	08/07/1996
00-1000563		DALLAS	TX		02/10/2002	7.250	1,096,952							6,750,000	03/28/2001
00-1000631		LOUISVILLE	KY		06/25/2001	6.500	1,428,875							2,928,740	05/23/2001
00-1000692		CAPE CORAL	FL		02/07/2002	7.350	.2,538,565							3,806,723	11/26/2001
00-1000746		HUBER HEIGHTS	OH		11/16/2001	7.570	.774,622							2,240,000	09/20/2001
00-1000799		TEMPE	AZ		02/01/2002	6.990	1,582,070							2,530,001	12/21/2001
00-1000803		LEXINGTON	KY		01/22/2002	6.970	.1,071,732							4,290,000	12/06/2001
00-1000815		OXFORD	OH		12/20/2001	7.200	.2,677,545							3,880,000	12/03/2001
00-1000859		DYER	IN		05/28/2002	7.100	1,606,057							2,533,333	04/24/2002
00-1000881		INDIANAPOLIS	IN		03/22/2002	6.760	.215,224							10,530,000	05/30/2006
00-1000882		ROSEVILLE	MN		04/18/2002	7.250	.2,117,722							4,110,000	04/04/2002
00-1000894		PITTSBURGH	PA		07/02/2002	6.890	.3,600,000							6,080,000	03/22/2002
00-1000925		JACKSONVILLE	FL		12/23/2002	6.550	.1,212,186							2,100,000	12/13/2002
00-1000927		SAN DIEGO	CA		05/08/2002	7.680	.842,967							2,100,000	05/03/2002
00-1000937		SAN DIEGO	CA		04/18/2002	6.850	.1,327,573							2,850,000	03/25/2002
00-1000969		NORTH BERGEN	NJ		05/31/2002	7.590	.2,439,417							.8,015,510	04/30/2002
00-1000999		AURORA	CO		03/03/2004	6.580	.3,321,547							.5,013,333	09/20/2002
00-1001000		DENVER	CO		08/08/2002	7.150	.1,395,146							2,640,000	07/29/2002
00-1001043		REDDING	CA		01/27/2003	6.120	.3,205,968							.5,392,350	01/21/2003
00-1001049		WAYNE	PA		10/24/2002	6.760	.516,983							1,652,381	09/11/2002
00-1001053		RICHARDSON	TX		11/15/2002	6.570	.1,125,302							1,863,273	10/18/2002
00-1001075		MIAMI	FL		12/10/2002	6.480	.1,339,426							.6,170,000	09/06/2002
00-1001106		PLYMOUTH	MI		11/13/2002	6.220	.2,795,694							.4,501,538	10/14/2002
00-1001123		HILLSBOROUGH	NC		10/09/2003	6.870	.1,247,873							1,782,812	01/09/2003
00-1001147		AMERICAN FORK	UT		11/27/2002	6.000	.801,930							3,759,091	10/12/2002
00-1001229		HOUSTON	TX		11/20/2002	6.550	.780,135							3,284,999	11/02/2002
00-1001237		DALLAS	TX		11/20/2002	6.940	.4,957,234							.9,505,214	11/18/2002
00-1001260		FINDLAY TOWNSHIP	PA		03/05/2003	6.690	.980,887							2,319,070	02/17/2003
00-1001267		TROY	OH		03/07/2003	6.410	.1,328,681							2,330,000	12/19/2002
00-1001292		AUBURN	WA		04/02/2003	5.010	.402,186							4,650,000	03/27/2003
00-1001293		ODESSA	TX		04/23/2003	5.740	.3,057,199							5,368,229	03/21/2003
00-1001302		MENLO	CA		03/31/2003	5.550	.1,259,252							7,753,780	02/21/2003
00-1001305		AUBURN HILLS	MI		07/15/2003	5.790	.1,111,474							1,874,576	05/29/2003
00-1001314		SALT LAKE CITY	UT		11/04/2003	6.270	.828,030							1,296,644	04/09/2003
00-1001315		HEBRON	KY		04/16/2003	5.560	.3,356,825							4,907,236	03/24/2003
00-1001319		RANCHO CUCAMONGA	CA		05/15/2003	5.340	.794,584							1,776,471	04/09/2003
00-1001320		RIVERSIDE	CA		05/22/2003	5.220	.4,261,562							.6,261,905	04/17/2003
00-1001328		MILFORD	OH		08/29/2003	5.410	.2,410,586							.6,346,250	07/29/2003
00-1001331		WALKER	MI		05/07/2003	5.170	.1,057,604							2,768,000	03/17/2003
00-1001334		CHARLESTON	SC		06/06/2003	5.310	.796,435							1,619,403	03/21/2003
00-1002012		CEDAR GROVE	NJ		03/04/2003	5.830	.1,661,497							2,930,000	01/30/2003
00-1100008		KANSAS CITY	MO		05/12/2003	5.630	.705,122							1,252,778	04/07/2003
00-1100016		CONYERS	GA		06/04/2003	5.570	.723,741							1,928,571	04/15/2003
00-1100018		CUMBERLAND	MD		09/29/2003	7.980	.3,231,587							19,178,082	09/15/2003
00-1100032		BLOOMINGTON	IN		08/07/2003	5.180	.1,592,256							2,689,655	06/11/2003
00-1100064		SAN MATEO	CA		08/06/2003	5.360	.802,471							1,282,857	07/08/2003
00-1100094		JACKSONVILLE	FL		10/10/2003	5.040	.1,414,266							.2,794,667	08/07/2003
00-1100109		MILFORD	OH		09/23/2003	5.350	.549,097							1,256,863	08/01/2003
00-1100132		BRIGHTON	MI		10/09/2003	6.020	.1,646,303							7,118,470	02/04/2005
00-1100141		GRAND RAPIDS	MI		10/30/2003	6.470	.2,182,887							.5,052,500	09/30/2003
00-1100155		CLAY	NY		06/07/2004	5.750	.831,777							1,251,887	04/27/2004
00-1100202		LYSANDER	NY		12/10/2003	5.520	.1,149,007							2,677,922	11/25/2003
00-1100225		EDGEWATER	NJ		12/17/2003	5.660	.6,717,819							22,511,129	.05/03/2005
00-1100232		RIALTO	CA		11/21/2003	5.700	.1,633,540							5,832,432	01/06/2006
00-1100236		HARTFORD	CT		12/23/2003	5.690	.3,656,903							.8,105,161	12/06/2003
00-1100252		PHILADELPHIA	PA		09/29/2004	5.150	.6,151,296							8,218,434	05/27/2004
00-1100256		WEST SACRAMENTO	CA		01/12/2004	5.850	.2,546,515							3,758,571	12/04/2003
00-1100265		ALTAMONTE SPRINGS	FL		12/18/2003	6.130	.1,480,472							2,670,769	12/18/2003
00-1100317		BUFFALO	NY		03/09/2004	5.870	.1,490,808							2,502,703	02/26/2004
00-1100347		VISALIA	CA		07/14/2004	5.320	.1,218,021							3,144,999	05/24/2004
00-1100366		PORT ROYAL	SC		07/08/2004	5.220	.1,611,193							2,466,486	05/26/2004

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE B - PART 1**

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Total Foreign Exchange Change in Book Value	15 Date of Last Appraisal or Valuation	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Value of Land and Buildings			
00-1100375		ALGONQUIN	IL		09/15/2004	5.340	1,229,436							3,064,615	06/12/2004
00-1100394		FT. WAYNE	IN		05/14/2004	5.230	1,537,379							2,500,000	04/27/2004
00-1100406		EDISON	NJ		05/18/2004	5.250	2,960,070							5,001,905	04/08/2004
00-1100409		PLEASANT PRAIRIE	WI		07/27/2004	5.790	2,687,375							4,386,667	05/27/2004
00-1100421		PORT ORANGE	FL		09/16/2004	5.750	687,757							2,050,000	09/03/2004
00-1100430		SANDY	OR		06/15/2004	5.350	1,883,376							2,710,000	05/26/2004
00-1100458		LINCOLTON	NC		07/20/2004	6.480	1,184,783							8,133,708	07/01/2004
00-1100464		GAINESVILLE	FL		05/26/2004	5.840	4,475,811							7,347,732	05/24/2004
00-1100497		KENT	WA		08/23/2004	6.290	1,252,324							2,504,854	08/20/2004
00-1100501		SAN DIEGO	CA		07/22/2004	5.700	2,655,561							4,170,000	07/08/2004
00-1100515		TRaverse CITY	MI		05/09/2005	5.290	1,696,915							3,076,667	05/05/2005
00-1100565		MEMPHIS	TN		11/24/2004	6.550	1,812,470							4,323,511	11/24/2004
00-1100583		BOSTON	MA		09/27/2004	6.250	2,549,587							3,774,742	09/17/2004
00-1100597		MENTOR	OH		11/18/2004	5.550	1,149,576							1,907,432	10/14/2004
00-1100600		FARMERS BRANCH	TX		12/16/2004	6.370	.841,237							1,540,000	11/04/2004
00-1100606		REDONDO BEACH	CA		12/22/2004	6.020	5,409,068							10,686,817	12/06/2004
00-1100638		FARMINGTON HILLS	MI		11/03/2004	4.980	2,472,762							4,520,000	11/03/2004
00-1100669		BATTLE CREEK	MI		11/29/2004	5.080	.1,565,138							3,350,000	11/01/2004
00-1100682		MENLO PARK	CA		07/10/2006	5.730	6,226,276							21,666,102	11/10/2004
00-1100706		GLENDALE	AZ		02/14/2005	5.950	1,000,000							1,255,441	01/04/2005
00-1100712		COMPTON	CA		12/30/2004	5.300	2,518,434							3,760,465	11/10/2004
00-1100719		FARMERS BRANCH	TX		12/16/2004	6.370	167,311							1,540,000	11/04/2004
00-1100729		PHOENIX	AZ		03/30/2005	5.700	863,873							1,972,358	01/14/2005
00-1100732		KENNEWICK	WA		09/19/2005	5.680	.2,325,552							3,830,400	03/24/2005
00-1100740		TAMPA	FL		02/25/2005	5.710	1,091,016							2,079,412	02/21/2005
00-1100753		OMAHA	NE		02/17/2005	5.620	.354,281							3,130,000	01/24/2005
00-1100762		BEAVERTON	OR		06/21/2005	5.290	6,271,233							11,694,000	05/18/2005
00-1100778		CLEAR LAKE	TX		03/16/2005	5.260	4,250,574							6,437,647	03/14/2005
00-1100783		AUSTIN	TX		04/14/2005	5.230	3,400,000							16,499,808	04/11/2007
00-1100804		NAPLES	FL		05/26/2005	5.830	2,000,000							3,100,000	04/28/2005
00-1100824		OMAHA	NE		05/12/2005	6.050	.929,377							1,257,368	05/12/2005
00-1100828		VARIOUS CITIES	TN		07/08/2005	6.020	3,936,979							7,235,185	05/26/2005
00-1100829		COLUMBUS	OH		09/30/2005	5.470	4,516,907							6,314,815	08/08/2003
00-1100830		NORTHLILLE	MI		05/23/2005	5.150	3,000,000							4,641,428	05/05/2005
00-1100832		FREDERICK	MD		11/01/2005	5.270	3,750,701							5,716,261	07/25/2005
00-1100844		ORLAND PARK	IL		07/22/2005	5.140	.785,504							1,837,778	05/17/2005
00-1100861		BRADENTON	FL		12/28/2005	5.690	.1,024,265							2,525,795	10/07/2005
00-1100865		ANN ARBOR	MI		07/20/2005	5.270	2,137,210							6,025,238	07/07/2005
00-1100889		REDWOOD CITY	CA		06/21/2005	5.350	.4,932,652							6,934,583	05/23/2005
00-1100905		AUSTIN	TX		07/07/2005	5.030	1,470,403							1,881,176	07/05/2005
00-1100912		CANONSBURG	PA		08/05/2005	5.250	2,240,581							4,041,667	08/01/2005
00-1100915		NASHVILLE	TN		06/07/2006	5.390	1,831,745							2,510,000	08/18/2005
00-1100925		PLANO	TX		09/15/2005	5.160	2,000,000							3,125,333	08/30/2005
00-1100950		COLUMBUS	OH		02/15/2006	4.750	9,622,298							13,720,000	11/03/2005
00-1100965		DALLAS	TX		08/31/2005	5.180	3,390,000							5,482,577	08/19/2005
00-1100970		DENVER	CO		09/26/2005	5.430	.1,936,452							2,618,750	09/09/2005
00-1100979		LAS VEGAS	NV		11/07/2005	5.000	5,722,222							8,510,000	09/26/2005
00-1100996		BRIDGEPORT	NJ		09/16/2005	5.270	1,000,000							.7454,545	08/12/2005
00-1100997		CHEEKTONWAGA	NY		11/17/2005	5.690	.1,211,822							2,006,369	11/01/2005
00-1101001		PHOENIX	AZ		10/04/2005	5.480	1,806,643							4,000,000	09/07/2005
00-1101019		DALLAS	TX		01/19/2006	5.570	.6,603,690							19,090,909	01/10/2006
00-1101027		KING OF PRUSSIA	PA		11/18/2005	5.140	.8,590,807							12,917,369	09/29/2005
00-1101028		ARLINGTON	VA		11/14/2005	5.050	.8,998,435							14,180,870	11/11/2005
00-1101039		GREENVILLE	SC		01/25/2006	5.120	.5,000,000							7,527,273	01/05/2006
00-1101052		OCALA	FL		12/20/2005	5.340	1,000,000							1,563,750	10/31/2005
00-1101071		ROSEVILLE	CA		12/22/2005	5.450	.6,742,349							10,498,634	11/18/2005
00-1101072		SEATTLE	WA		12/20/2005	6.170	3,275,193							6,902,999	12/08/2005
00-1101076		HOLLY SPRINGS	NC		12/20/2005	5.760	.5,574,737							7,566,667	12/19/2005
00-1101090		DALLAS	TX		01/19/2006	5.570	.2,808,994							18,118,812	01/10/2006
00-1101091		OAKLAND	CA		12/22/2005	6.160	.6,000,000							9,677,143	12/19/2005
00-1101097		CHATSWORTH	CA		12/27/2005	5.480	.2,827,667							3,755,556	08/20/2005
00-1101147		SOUTH HAVEN	MI		04/20/2006	5.430	1,795,747							3,380,000	03/13/2006

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE B - PART 1**

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Total Foreign Exchange Change in Book Value	15 Date of Last Appraisal or Valuation	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Value of Land and Buildings			
00-1101174		JACKSONVILLE	FL		06/15/2006	5.900	1,665,496							.2,890,000	...05/18/2006
00-1101178		ST. LOUIS	MO		05/31/2006	5.840	.3,975,066							.5,002,105	...05/08/2006
00-1101255		CARLSBAD	CA		12/19/2006	6.820	4,955,450							.6,804,416	...12/14/2006
00-1101259		VARIOUS	TX		11/09/2006	7.100	.3,310,333							.40,285,947	...11/06/2006
00-1101282		VARIOUS	IL		01/25/2007	8.000	.1,828,246							.3,710,000	...09/30/2006
00-1101287		PALATINE	IL		08/25/2006	5.920	4,783,235							.6,344,445	...08/23/2006
00-1101301		SAN BERNARDINO	CA		09/29/2006	7.500	.220,049							.11,580,000	...09/12/2006
00-1101435		DOYLESTOWN	PA		04/09/2007	5.870	2,800,462							.8,070,000	...03/27/2007
00-1101495		ROSEVILLE	MN		06/20/2007	1.770	.8,000,000							.25,280,000	...05/11/2007
00-1101525		AUSTIN	TX		07/18/2007	6.280	2,638,266							.3,877,143	...07/03/2007
00-1101527		COLORADO SPRINGS	CO		07/05/2007	6.940	.10,000,000							.13,250,000	...06/18/2007
00-1101660		BUFFALO GROVE	OH		06/08/2009	6.500	.2,395,470							.5,240,000	...06/02/2009
00-1101694		REDONDON BEACH	CA		06/30/2010	5.130	.8,625,000							.16,000,000	...06/21/2010
00-1101698		SAN ANTONIO	TX		08/13/2010	5.750	.9,592,076							.14,612,500	...07/09/2010
00-1101702		CLINTON	UT		10/08/2010	5.500	.3,854,613							.5,155,000	...09/13/2010
00-1101704		ST. PETERSBURG	FL		08/05/2010	7.750	.479,010							.1,447,514	...08/29/1997
00-1101713		SAN DIEGO	CA		10/05/2010	5.130	.8,555,547							.13,600,000	...09/16/2010
00-1101714		CHEEKWOWAGA	NY		12/21/2010	6.750	.2,150,747							.11,570,000	...11/12/2010
00-1101715		LYNDHURST	NJ		12/01/2010	5.380	.8,678,822							.11,860,225	...11/19/2010
00-1101727		WEST BABYLON	NY		02/15/2011	6.150	.926,542							.1,449,000	...01/31/2011
00-1101742		PHILADELPHIA	PA		05/26/2011	4.110	.8,923,053							.11,970,000	...04/20/2011
00-1101744		KIRKLAND	WA		06/02/2011	5.000	.4,157,240							.7,030,000	...05/31/2011
00-1101745		AUSTIN	TX		06/08/2011	2.770	.13,000,000							.33,330,179	...03/01/2011
00-1101749		ENGLEWOOD	CO		05/10/2011	5.400	.12,000,000							.17,220,000	...04/25/2011
00-1101780		MINNEAPOLIS	MN		09/20/2011	4.800	.9,975,017							.14,003,333	...09/13/2011
00-1101800		CHICAGO	IL		11/30/2011	4.750	.10,000,000							.14,885,286	...11/28/2011
00-1101808		GAITHERSBURG	MD		12/13/2011	4.550	.9,500,000							.16,135,385	...11/29/2011
00-9000086		SAN DIEGO	CA		06/01/2001	7.880	.126,413							.426,300	...05/09/2001
00-9000107		SANTA ANA	CA		08/01/2001	8.000	.203,997							.641,900	...07/18/2001
00-9000126		CUMMING	GA		03/01/2002	7.500	.188,683							.612,500	...02/12/2002
00-9000128		MOUNTAIN IN VIEW	CA		04/01/2002	7.750	.178,997							.323,400	...03/27/2002
03-0309790		NORWICH	MA		03/01/2004	4.750	.655,581							.3,623,000	...10/23/1996
03-4000843		BELLEVUE	WA		11/12/1997	8.000	.101,036							.1,304,114	...10/06/1997
03-4000912		ST. PETERSBURG	FL		01/30/1998	7.750	.378,727							.5,111,603	...08/29/1997
03-4001046		RANCHO BERNARDO	CA		08/17/1998	7.460	.252,320							.1,748,428	...05/11/1998
03-4002170		SALT LAKE CITY	UT		12/28/1999	5.740	.1,982,167							.3,861,988	...10/01/1999
00-1001025		NAPLES	FL		03/31/2003	6.340	.616,266							.1,200,000	...09/26/2002
00-1100515		TRVERSE CITY	MI		05/09/2005	5.290	.848,457							.1,538,333	...05/05/2005
00-1100606		REDONDO BEACH	CA		12/22/2004	6.020	.1,803,023							.3,562,272	...12/06/2004
00-1101162		JACKSONVILLE	FL		04/20/2006	5.800	.1,721,524							.3,520,000	...04/11/2006
00-1101175		FERNANDINA BEACH	FL		04/28/2006	5.900	.2,172,425							.3,451,472	...04/24/2006
00-1101178		ST. LOUIS	MO		05/31/2006	5.840	.1,987,533							.2,501,053	...05/08/2006
00-1101217		COLORADO SPRINGS	CO		05/31/2006	6.360	.7,759,055							.10,018,182	...05/30/2006
00-1101225		PORTLAND	OR		06/29/2006	6.150	.1,492,671							.1,878,571	...06/29/2006
00-6000007		CITY OF INDUSTRY	CA		01/31/2002	7.500	.249,590							.2,481,800	...10/31/2001
00-6000190		NEWTON SQUARE	PA		01/31/2002	7.000	.140,706							.1,170,991	...12/31/1999
00-6000192		WEST CHESTER	PA		01/31/2002	7.000	.104,211							.899,699	...12/31/2000
00-6000231		BEDFORD	MA		01/31/2002	8.050	.118,345							.2,356,098	...05/20/2000
0599999. Mortgages in good standing - Commercial mortgages-all other								484,885,506						1,022,781,541	XXX
0899999. Total Mortgages in good standing								484,885,506						1,022,781,541	XXX
00-1101260		VARIOUS	TX		11/09/2006	7.100	.279,987							.22,120,506	...11/06/2006
00-1101644		CLEVELAND	OH		07/01/2008	6.750	.3,400,000							.8,400,000	...04/09/2002
1399999. Restructured mortgages - Commercial mortgages-all other								3,679,987						30,520,506	XXX
1699999. Total - Restructured Mortgages								3,679,987						30,520,506	XXX
2499999. Total - Mortgages with overdue interest over 90 days															XXX

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE B - PART 1**

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							488,565,493						1,053,302,047	XXX

## General Interrogatory:

1. Mortgages in good standing \$ ..... unpaid taxes \$ ..... interest due and unpaid.
2. Restructured mortgages \$ ..... unpaid taxes \$ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure \$ ..... unpaid taxes \$ ..... interest due and unpaid.
4. Mortgages in process of foreclosure \$ ..... unpaid taxes \$ ..... interest due and unpaid.

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE B - PART 2**

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
00-1101346	AUSTIN	TX		.10/10/2006	2.260		.27,965	.11,990,162
00-1101727	WEST BABYLON	NY		.02/15/2011	6.150	.945,000		.1,449,000
00-1000432	GREENSBORO	NC		.03/31/2011	6.500	.9,010,013		.13,240,000
00-1100950	COLUMBUS	OH		.03/31/2011	4.750	.4,804,854		.13,720,000
00-1100979	LAS VEGAS	NV		.01/31/2011	5.000	.5,838,799		.8,510,000
00-1101742	PHILADELPHIA	PA		.05/26/2011	4.110	.9,000,000		.11,970,000
00-1101744	KIRKLAND	WA		.06/02/2011	5.000	.4,200,000		.7,030,000
00-1101745	AUSTIN	TX		.06/08/2011	2.690	.13,000,000		.33,330,179
00-1101749	ENGLEWOOD	CO		.05/10/2011	5.400	.12,000,000		.17,220,000
00-1101780	MINNEAPOLIS	MN		.09/20/2011	4.800	.10,000,000		.14,003,333
00-1101800	CHICAGO	JL		.11/30/2011	4.750	.10,000,000		.14,889,286
00-1101808	GAITHERSBURG	MD		.12/13/2011	4.550	.9,500,000		.16,135,385
0599999. Mortgages in good standing - Commercial mortgages-all other						88,298,666	27,965	163,487,345
0899999. Total Mortgages in good standing						88,298,666	27,965	163,487,345
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						88,298,666	27,965	163,487,345

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE B - PART 3**

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

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 and Other	15 Total Change in Book Value (8+9-10+11)	16 Total Foreign Exchange Change in Book Value	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	
	2 City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value						
00-1000704	OXFORD	OH		10/09/2001	02/17/2011	4,224,759							4,224,759	4,224,759				
00-1001226	HOUSTON	TX		11/20/2002	03/10/2011	525,834							.525,834	.525,834				
00-1001235	DALLAS	TX		11/20/2002	03/10/2011	350,556							.350,556	.350,556				
00-1001280	BELLEVUE	WA		03/18/2003	01/04/2011	1,406,163							1,406,163	1,406,163				
00-1100091	AURORA	CO		06/30/2003	02/01/2011	2,186,581							2,186,581	2,186,581				
00-1100452	CLACKAMAS	OR		06/24/2004	03/04/2011	11,728,185							11,728,185	11,728,185				
00-1100827	POMPANO BEACH	FL		05/31/2005	01/05/2011	3,946,412							3,946,412	4,731,896	785,484	785,484		
00-1101094	SAN FRANCISCO	CA		12/27/2005	03/18/2011	5,349,411							5,349,411	5,349,411				
00-1101189	SAN JOSE	CA		09/13/2006	03/01/2011	2,777,786							2,777,786	2,777,786				
00-9000105	POMPANO BEACH	FL		08/01/2001	02/28/2011	275,144							275,144	275,144				
00-9000113	COLUMBUS	OH		09/04/2001	01/28/2011	207,440							207,440	207,440				
00-1000620	STUART	FL		07/06/2001	05/02/2011	3,258,788							3,231,019	3,231,019				
00-1000754	N. KINGSTOWN	RI		10/31/2001	06/28/2011	2,930,813							2,905,653	2,905,653				
00-1100839	JEFFERSON COUNTY	CO		07/01/2005	05/13/2011	2,357,792							2,357,792	2,357,792				
00-1100903	ROSEMONT	IL		08/26/2005	06/29/2011	7,910,972							7,846,189	11,395,770	3,549,581	3,549,581		
00-1101346	AUSTIN	TX		10/10/2006	06/08/2011	4,972,035							5,000,000	5,000,000				
00-9000092	MENLO PARK	CA		06/01/2001	06/01/2011	1,003,079							.994,712	.994,712				
00-1000654	STUART	FL		10/18/2001	08/12/2011	6,137,076							6,071,637	6,071,637				
00-1101245	NOVI	MI		07/10/2006	09/22/2011	6,500,000							6,500,000	6,500,000				
00-1101253	WILMINGTON	CA		09/06/2006	09/30/2011	1,480,621							1,463,939	1,463,939				
00-1000578	TINTON FALLS	NJ		12/27/2001	12/27/2011	2,611,916							2,515,939	2,515,939	(1,205)	(1,205)		
00-1000598	DENVER	CO		11/29/2001	12/21/2011	2,050,034							1,997,619	1,997,619				
00-1000617	LEWIS CENTER	OH		12/27/2001	10/05/2011	3,272,428							3,187,887	3,187,887				
00-1000651	HUDSON	FL		12/13/2001	10/28/2011	1,432,533							1,366,604	1,366,604				
00-1000745	FT. WORTH	TX		10/17/2001	11/01/2011	3,511,994							3,455,816	3,455,816				
00-1000826	CITY OF INDUSTRY	CA		01/16/2002	11/17/2011	3,000,000							3,000,000	3,000,000				
00-1000954	ORLANDO	FL		06/03/2002	10/06/2011	1,691,934							1,653,385	1,653,385				
00-1001335	WEST BLOOMFIELD	MI		06/22/2004	11/22/2011	10,000,000							10,000,000	10,000,000				
00-1100130	PAWTUCKET/E PROV	RI		04/01/2004	11/23/2011	4,980,027							1,282,648	(1,282,648)	3,510,143	3,634,177	124,034	
00-1100415	ARVADA	CO		06/15/2004	10/18/2011	2,067,828									2,020,327	2,020,327		
00-1100498	TROY	MI		09/28/2004	11/29/2011	1,738,551									1,699,811	1,699,811		
00-1100855	WEST BLOOMFIELD	MI		07/01/2005	11/22/2011	10,000,000									10,000,000	10,000,000		
00-1101506	NORCROSS	GA		06/28/2007	11/22/2011	8,507,838							1,170,713	(1,170,713)	7,337,125	7,359,336	22,210	22,210
00-9000127	MARIETTA	GA		03/01/2002	12/01/2011	.96,190									.35,241	.35,241		
00-1001230	HOUSTON	TX		11/20/2002	11/10/2011	.365,310									.298,384	.298,384		
0199999. Mortgages closed by repayment						124,856,031							2,453,361	(2,453,361)	121,427,493	125,907,597	4,480,104	4,480,104
00-1000432	GREENSBORO	NC		03/05/2001											.515,184	.515,184		
00-1000517	JACKSONVILLE	FL		12/23/2002											.363,450	.363,450		
00-1000563	DALLAS	TX		02/10/2002											.451,172	.451,172		
00-1000598	DENVER	CO		11/29/2001											.52,415	.52,415		
00-1000617	LEWIS CENTER	OH		12/27/2001											.84,540	.84,540		
00-1000620	STUART	FL		07/06/2001											.27,769	.27,769		
00-1000631	LOUISVILLE	KY		06/25/2001											.109,378	.109,378		
00-1000634	SALT LAKE CITY	UT		08/03/2001											.26,788	.26,788		
00-1000651	HUDSON	FL		12/13/2001											.65,929	.65,929		
00-1000654	STUART	FL		10/18/2001											.65,439	.65,439		
00-1000692	CAPE CORAL	FL		02/07/2002											.63,860	.63,860		
00-1000745	FT. WORTH	TX		10/17/2001											.56,178	.56,178		
00-1000746	HUBER HEIGHTS	OH		11/16/2001											.122,838	.122,838		
00-1000754	N. KINGSTOWN	RI		10/31/2001											.25,161	.25,161		
00-1000799	TEMPE	AZ		02/01/2002											.56,717	.56,717		
00-1000803	LEXINGTON	KY		01/22/2002											.166,559	.166,559		
00-1000815	OXFORD	OH		12/20/2001											.57,460	.57,460		
00-1000859	DYER	IN		05/28/2002											.54,993	.54,993		
00-1000881	INDIANAPOLIS	IN		03/22/2002											.617,400	.617,400		
00-1000882	ROSEVILLE	MN		04/18/2002											.131,471	.131,471		
00-1000925	JACKSONVILLE	FL		12/23/2002											.41,225	.41,225		
00-1000927	SAN DIEGO	CA		05/08/2002											.118,658	.118,658		
00-1000937	SAN DIEGO	CA		04/18/2002											.57,509	.57,509		
00-1000954	ORLANDO	FL		06/03/2002											.38,550	.38,550		
00-1000969	NORTH BERGEN	NJ		05/31/2002											.79,682	.79,682		

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE B - PART 3**

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

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	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						
00-100099	AURORA	CO		03/03/2004		3,375,188								53,642	53,642			
00-100100	DENVER	CO		08/08/2002		1,441,855								46,708	46,708			
00-100125	NAPLES	FL		03/31/2003		637,141								20,875	20,875			
00-100143	REDDING	CA		01/27/2003		3,318,783								112,815	112,815			
00-100149	WAYNE	PA		10/24/2002		585,746								68,764	68,764			
00-100153	RICHARDSON	TX		11/15/2002		1,164,144								38,842	38,842			
00-100175	MIAMI	FL		12/10/2002		1,719,574								380,148	380,148			
00-100116	PLYMOUTH	MI		11/13/2002		2,894,716								99,023	99,023			
00-100123	HILLSBOROUGH	NC		10/09/2003		1,271,561								23,688	23,688			
00-100147	AMERICAN FORK	UT		11/27/2002		1,038,800								236,871	236,871			
00-100129	HOUSTON	TX		11/20/2002		930,909								150,774	150,774			
00-100120	HOUSTON	TX		11/20/2002		365,310								66,926	66,926			
00-100127	DALLAS	TX		11/20/2002		5,293,305								336,071	336,071			
00-100160	FINDLAY TOWNSHIP	PA		03/05/2003		1,101,281								120,394	120,394			
00-100126	TROY	OH		03/07/2003		1,406,032								77,351	77,351			
00-100129	AUBURN	WA		04/02/2003		686,712								284,526	284,526			
00-1001293	ODESSA	TX		04/23/2003		3,127,832								70,633	70,633			
00-1001302	MENLO	CA		03/31/2003		1,288,308								29,056	29,056			
00-1001305	AUBURN HILLS	MI		07/15/2003		1,153,860								42,386	42,386			
00-1001314	SALT LAKE CITY	UT		11/04/2003		854,514								26,483	26,483			
00-1001315	HEBRON	KY		04/16/2003		3,436,466								79,641	79,641			
00-1001319	RANCHO CUCAMONGA	CA		05/15/2003		823,848								29,264	29,264			
00-1001320	RIVERSIDE	CA		05/22/2003		4,366,330								104,769	104,769			
00-1001328	MILFORD	OH		08/29/2003		2,496,768								86,182	86,182			
00-1001331	WALKER	MI		05/07/2003		1,191,081								133,477	133,477			
00-1001334	CHARLESTON	SC		06/06/2003		825,633								29,198	29,198			
00-1002012	CEDAR GROVE	NJ		03/04/2003		1,734,240								72,744	72,744			
00-1100008	KANSAS CITY	MO		05/12/2003		747,549								42,427	42,427			
00-1100010	KENTWOOD	MI		06/23/2003		1,624,721								55,826	55,826			
00-110016	CONYERS	GA		06/04/2003		813,663								89,922	89,922			
00-110018	CUMBERLAND	MD		09/29/2003		3,284,409								52,823	52,823			
00-1100032	BLOOMINGTON	IN		08/07/2003		1,650,948								58,691	58,691			
00-1100064	SAN MATEO	CA		08/06/2003		831,305								28,834	28,834			
00-1100094	JACKSONVILLE	FL		10/10/2003		1,499,561								85,295	85,295			
00-1100109	MILFORD	OH		09/23/2003		614,895								65,798	65,798			
00-1100130	PAWTUCKET/E PROV	RI		04/01/2004		4,980,027								187,236	187,236			
00-1100132	BRIGHTON	MI		10/09/2003		1,700,343								54,040	54,040			
00-1100141	GRAND RAPIDS	MI		10/30/2003		2,425,372								242,485	242,485			
00-1100155	CLAY	NY		06/07/2004		858,600								26,823	26,823			
00-1100202	LYSANDER	NY		12/10/2003		1,278,046								129,039	129,039			
00-1100225	EDGEWATER	NJ		12/17/2003		6,819,845								102,026	102,026			
00-1100232	RIALTO	CA		11/21/2003		1,688,964								55,423	55,423			
00-1100236	HARTFORD	CT		12/23/2003		3,861,657								204,754	204,754			
00-1100252	PHILADELPHIA	PA		09/29/2004		6,289,287								137,991	137,991			
00-1100256	WEST SACRAMENTO	CA		01/12/2004		2,616,580								70,064	70,064			
00-1100265	ALTAMONTE SPRINGS	FL		12/18/2003		1,560,776								80,304	80,304			
00-1100317	BUFFALO	NY		03/09/2004		1,570,877								80,069	80,069			
00-1100347	VISALIA	CA		07/14/2004		1,333,200								115,179	115,179			
00-1100366	PORT ROYAL	SC		07/08/2004		1,665,355								54,162	54,162			
00-1100375	ALGONQUIN	IL		09/15/2004		1,354,214								124,778	124,778			
00-1100394	FT. WAYNE	IN		05/14/2004		1,610,007								72,628	72,628			
00-1100406	EDISON	NJ		05/18/2004		3,123,429								163,359	163,359			
00-1100409	PLEASANT PRAIRIE	WI		07/27/2004		2,827,227								139,852	139,852			
00-1100415	ARVADA	CO		06/15/2004		2,067,828								47,501	47,501			
00-1100421	PORT ORANGE	FL		09/16/2004		738,918								51,161	51,161			
00-1100430	SANDY	OR		06/15/2004		1,922,201								38,825	38,825			
00-1100458	LINCOLNTON	NC		07/20/2004		1,237,047								52,264	52,264			
00-1100464	GAINESVILLE	FL		05/26/2004		4,618,769								142,958	142,958			
00-1100497	KENT	WA		08/23/2004		1,385,547								133,222	133,222			
00-1100498	TROY	MI		09/28/2004		1,738,551								38,741	38,741			
00-1100501	SAN DIEGO	CA		07/22/2004		2,711,400								55,838	55,838			

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE B - PART 3**

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

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	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9+10+11)	13 Total Foreign Exchange Change in Book Value						
00-1100515	TRAVERSE CITY	MI		05/09/2005		2,625,002								79,629		79,629		
00-1100565	MEMPHIS	TN		11/24/2004		1,855,029								.42,559		.42,559		
00-1100583	BOSTON	MA		09/27/2004		2,619,020								.69,432		.69,432		
00-1100597	MENTOR	OH		11/18/2004		1,208,322								.58,746		.58,746		
00-1100600	FARMERS BRANCH	TX		12/16/2004		.865,271								.24,034		.24,034		
00-1100606	REDONDO BEACH	CA		12/22/2004		7,391,716								.179,625		.179,625		
00-1100638	FARMINGTON HILLS	MI		11/03/2004		2,570,213								.97,451		.97,451		
00-1100669	BATTLE CREEK	MI		11/29/2004		1,719,829								.154,692		.154,692		
00-1100682	MENLO PARK	CA		07/10/2006		6,492,038								.265,762		.265,762		
00-1100712	COMPTON	CA		12/30/2004		2,599,406								.80,972		.80,972		
00-1100719	FARMERS BRANCH	TX		12/16/2004		.172,091								.4,780		.4,780		
00-1100729	PHOENIX	AZ		03/30/2005		.887,722								.23,849		.23,849		
00-1100732	KENNEWICK	WA		09/19/2005		2,366,905								.41,353		.41,353		
00-1100740	TAMPA	FL		02/25/2005		1,144,613								.53,598		.53,598		
00-1100753	OMAHA	NE		02/17/2005		.393,342								.39,061		.39,061		
00-1100762	BEAVERTON	OR		06/21/2005		6,401,652								.130,419		.130,419		
00-1100778	CLEAR LAKE	TX		03/16/2005		4,323,426								.72,852		.72,852		
00-1100824	OMAHA	NE		05/12/2005		.946,769								.17,391		.17,391		
00-1100828	VARIOUS CITIES	TN		07/08/2005		4,187,634								.250,654		.250,654		
00-1100829	COLUMBUS	OH		09/30/2005		4,606,695								.89,788		.89,788		
00-1100832	FREDERICK	MD		11/01/2005		3,816,790								.66,089		.66,089		
00-1100844	ORLAND PARK	IL		07/22/2005		.824,170								.38,666		.38,666		
00-1100861	BRADENTON	FL		12/28/2005		1,055,736								.31,472		.31,472		
00-1100865	ANN ARBOR	MI		07/20/2005		2,202,819								.65,610		.65,610		
00-1100889	REDWOOD CITY	CA		06/21/2005		5,026,069								.93,417		.93,417		
00-1100903	ROSEMONT	IL		08/26/2005		7,910,972								.64,783		.64,783		
00-1100905	AUSTIN	TX		07/07/2005		1,492,785								.22,382		.22,382		
00-1100912	CANONSBURG	PA		08/05/2005		2,349,895								.109,313		.109,313		
00-1100915	NASHVILLE	TN		06/07/2006		1,866,605								.34,860		.34,860		
00-1100950	COLUMBUS	OH		02/15/2006		5,023,668								.206,224		.206,224		
00-1100970	DENVER	CO		09/26/2005		1,968,017								.31,565		.31,565		
00-1100979	LAS VEGAS	NV		11/07/2005		1,262,443								.116,577		.116,577		
00-1100997	CHEEKTONAWA	NY		11/17/2005		1,262,443								.50,621		.50,621		
00-1101001	PHOENIX	AZ		10/04/2005		1,848,448								.41,805		.41,805		
00-1101019	DALLAS	TX		01/19/2006		6,750,741								.147,051		.147,051		
00-1101027	KING OF PRUSSIA	PA		11/18/2005		8,734,257								.143,450		.143,450		
00-1101028	ARLINGTON	VA		11/14/2005		8,998,696								.261		.261		
00-1101071	ROSEVILLE	CA		12/22/2005		6,938,124								.195,776		.195,776		
00-1101072	SEATTLE	WA		12/20/2005		3,416,942								.141,750		.141,750		
00-1101076	HOLLY SPRINGS	NC		12/20/2005		5,671,225								.96,488		.96,488		
00-1101090	DALLAS	TX		01/19/2006		2,875,908								.67,814		.67,814		
00-1101097	CHATSWORTH	CA		12/27/2005		2,875,234								.47,567		.47,567		
00-1101147	SOUTH HAVEN	MI		04/20/2006		1,938,030								.142,283		.142,283		
00-1101162	JACKSONVILLE	FL		04/20/2006		1,788,731								.67,207		.67,207		
00-1101174	JACKSONVILLE	FL		06/15/2006		1,735,535								.70,039		.70,039		
00-1101175	FERNANDINA BEACH	FL		04/28/2006		2,256,450								.84,025		.84,025		
00-1101178	ST. LOUIS	MO		05/31/2006		6,000,000								.37,401		.37,401		
00-1101217	COLORADO SPRINGS	CO		05/31/2006		7,860,040								.100,985		.100,985		
00-1101225	PORTLAND	OR		06/29/2006		1,500,000								.7,329		.7,329		
00-1101253	WILMINGTON	CA		09/06/2006		1,480,621								.16,682		.16,682		
00-1101255	CARLSBAD	CA		12/19/2006		4,990,460								.35,010		.35,010		
00-1101259	VARIOUS	TX		11/09/2006		3,379,756								.69,423		.69,423		
00-1101260	VARIOUS	TX		11/09/2006		3,383,575								.3,103,588		.3,088,748		(14,841)
00-1101282	CHICAGO	IL		01/25/2007		1,863,338								.35,092		.35,092		
00-1101287	PALATINE	IL		08/25/2006		4,854,415								.71,180		.71,180		
00-1101301	SAN BERNARDINO	CA		09/29/2006		.327,953								.107,904		.107,904		
00-1101435	DOYLESTOWN	PA		04/09/2007		2,909,082								.108,619		.108,619		
00-1101525	AUSTIN	TX		07/18/2007		2,698,733								.60,466		.60,466		
00-1101660	BUFFALO GROVE	IL		06/08/2009		2,440,718								.45,248		.45,248		
00-1101698	SAN ANTONIO	TX		08/13/2010		9,719,315								.127,238		.127,238		
00-1101702	CLINTON	UT		10/08/2010		3,989,121								.134,507		.134,507		

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE B - PART 3**

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

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	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							
00-1101704	ST. PETERSBURG	FL		.08/05/2010		.551,606								.72,597	.72,597				
00-1101713	SAN DIEGO	CA		.10/05/2010		.8,966,679								.411,132	.411,132				
00-1101714	CHEEKTOWAGA	NY		.12/21/2010		.2,200,000								.49,253	.49,253				
00-1101715	LYNDHURST	NJ		.12/01/2010		.8,800,000								.121,178	.121,178				
00-1101727	WEST BABYLON	NY		.02/15/2011										.18,458	.18,458				
00-1101742	PHILADELPHIA	PA		.05/26/2011										.76,947	.76,947				
00-1101744	KIRKLAND	WA		.06/02/2011										.42,760	.42,760				
00-1101780	MINNEAPOLIS	MN		.09/20/2011										.24,983	.24,983				
00-6000007	CITY OF INDUSTRY	CA		.01/31/2002		.402,661								.153,071	.153,071				
00-6000190	NEWTON SQUARE	PA		.01/31/2002		.201,341								.60,634	.60,634				
00-6000192	WEST CHESTER	PA		.01/31/2002		.149,127								.44,916	.44,916				
00-6000231	BEDFORD	MA		.01/31/2002		.308,771								.190,426	.190,426				
00-9000086	SAN DIEGO	CA		.06/01/2001		.147,137								.20,724	.20,724				
00-9000092	MENLO PARK	CA		.06/01/2001		.1,003,079								.8,367	.8,367				
00-9000107	SANTA ANA	CA		.08/01/2001		.238,699								.34,702	.34,702				
00-9000126	CUMMING	GA		.03/01/2002		.216,981								.28,298	.28,298				
00-9000127	MARIETTA	GA		.03/01/2002		.96,190								.60,949	.60,949				
00-9000128	MOUNTAIN VIEW	CA		.04/01/2002		.184,861								.5,865	.5,865				
03-0309790	NORWOOD	MA		.02/13/1997		.1,279,996								.624,415	.624,415				
03-4000843	BELLEVUE	WA		.11/12/1997		.211,300								.110,264	.110,264				
03-4000912	ST PETERSBURG	FL		.01/30/1998		.951,502								.572,775	.572,775				
03-4001046	RANCH BERNARDO	CA		.08/17/1998		.382,427								.130,107	.130,107				
03-4002170	SALT LAKE CITY	UT		.12/28/1999		.2,085,710								.103,543	.103,543				
<b>0299999. Mortgages with partial repayments</b>							405,404,320							20,332,696	20,317,855		(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								.99,333	(99,333)		.864,133 (339,200)		
00-1101537	SPRINGFIELD	VA		.09/13/2007	.09/29/2011	.5,000,000								1,049,643	(1,049,643)		.3,950,357 3,006,542 (943,815)		
00-1100010	KENTWOOD	MI		.06/23/2003	.12/29/2011	.1,624,721									.1,568,895	.1,568,895			
<b>0399999. Mortgages disposed</b>							9,584,064							1,148,976	(1,148,976)		8,352,473 6,779,483 (1,572,990) (1,572,990)		
<b>0599999 - Totals</b>							539,844,415							3,602,337	(3,602,337)		150,112,662 153,004,935		2,892,273 2,892,273

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

## **SCHEDULE BA - PART 1**

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made  
**N O N E**

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid  
**N O N E**

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes			6 Actual Cost	7 Rate Used to Obtain Fair Value	Fair Value		10 Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value				Interest				Dates	
		3 C o d e	4 F o r e i g n	5 Bond Char			8 Fair Value	9 Par Value			12 Current Year's (Amor tiza tion) Accre tion	13 Current Year's Other Than Tempora ry Impairme nt Recogniz ed	14 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effecti ve Rate of	18 When Paid	19 Admitte d Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
29358B-AA-0	Enso Offshore Inc Title XI Financing .....	2	.1FE		1,062,633	109,3060	1,166,099	1,066,821		310			6.360	.6,432	JD		.5,654	.67,850	.01/25/2001	12/01/2015
31358E-RC-5	FNMA Deb Zero Cpn .....	3	1.		5,192,800	76,8870	.7,688,650	10,000,000	.6,147,040	373,062			0.000	.6,360	N/A				.04/16/2009	10/09/2019
31358Y-DZ-7	FNMA Strips .....	3	1.		5,006,965	53,9140	.8,356,670	15,500,000	.6,193,773	309,876			0.000	.5,199	N/A				.11/08/2007	11/15/2029
71646X-AA-6	Petrodrill Four Ltd US Govt Gtd Title XI .....	2	.1FE		4,965,950	116,0320	.5,801,580	5,000,000	.4,970,814	2,296	281,269	(565)	4.240	.3,784	JJ		.5,499	.11,926	.03/05/2004	.01/15/2016
742651-DJ-8	Private Export Funding Corp Nt .....				1.	494,422	140,9380	.563,750	400,000	.440,568		(6,135)	4.300	.4,373	JD		.9,556	215,000	.11/17/2009	12/15/2021
912810-DY-1	U S Treasury Bd .....				1.	112,125	151,6170	.151,617	100,000	.105,886		(599)	8.750	.6,484	MN		.4,519	.35,000	.09/20/1999	.05/15/2017
912810-EC-8	U S Treasury Bd .....				1.	111,875	155,5940	.155,594	100,000	.106,846		(500)	8.125	.7,112	MN		.1,049	.8,125	.08/14/1995	.05/15/2021
912810-EJ-3	U S Treasury Bd .....				1.	518,906	155,6880	.778,438	500,000	.511,658		(683)	7.625	.7,310	MN		.4,923	.38,125	.01/21/1993	.11/15/2022
912827-7L-0	U S Treasury NT .....				1.	64,491	100,5660	.60,340	60,000	.60,071		(573)	4.875	.3,887	FA		.1,105	.2,925	.01/22/2003	.02/15/2012
912828-AJ-9	U S Treasury NT .....	SD			1.	712,988	102,6330	.718,430	700,000	.701,219		(1,899)	4.375	.4,088	FA		.11,568	.30,625	.01/05/2005	.08/15/2012
912828-HR-4	U S Treasury NT .....	SD			1.	485,469	114,0080	.570,039	500,000	.490,316		.1,378	3.500	.3,858	FA		.6,610	.17,500	.04/24/2008	.02/15/2018
912828-KO-2	U S Treasury NT .....	SD			1.	1,344,938	121,2500	.1,513,688	1,350,000	.1,346,119		.460	3.125	.3,169	MN		.5,447	.42,188	.05/22/2009	.05/15/2019
912828-KW-9	U S Treasury NT .....	C			1.	4,896,875	110,9610	.5,548,045	5,000,000	.4,931,817		14,016	3.250	.3,587	IN		.14,208	.162,500	.06/10/2009	.05/31/2016
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations					25,258,392	XXX	33,370,202	40,558,090	27,355,089	690,444				XXX	XXX	XXX	73,490	640,639	XXX	XXX
36209M-YH-1	GNMA I PTC #476012 .....	2	1.		79,177	115,9340	.92,574	.79,850	.79,217	3			6.500	.6,819	MON		.433	.5,190	.04/21/1998	.05/15/2028
36209W-ND-0	GNMA PTC #483788 .....	2	1.		54,959	109,7310	.59,178	.54,099	.53,931	(120)			6.500	.5,923	MN		.292	.3,506	.02/09/1999	.12/15/2013
36210A-4J-3	GNMA PTC #486925 .....	2	1.		49,723	109,7310	.53,838	.49,064	.49,181	(99)			6.500	.6,031	MON		.266	.3,189	.03/11/1999	.02/15/2014
36210D-BL-4	GNMA PTC #488843 .....	2	1.		61,498	109,7310	.66,209	.60,338	.60,538	(131)			6.500	.5,927	MON		.327	.3,922	.02/09/1999	.01/15/2014
36210D-BQ-3	GNMA PTC #488847 .....	2	1.		55,245	109,7310	.59,478	.54,203	.54,391	(121)			6.500	.5,905	MON		.294	.3,523	.02/09/1999	.01/15/2014
36225B-EW-4	GNMA PTC #781049 .....	2	1.		58,149	105,0070	.62,049	.59,091	.58,661	.98			6.500	.7,069	MON		.320	.3,841	.06/11/1999	.06/15/2014
36225B-GC-6	GNMA PTC #781095 .....	2	1.		90,911	105,5190	.98,074	.92,056	.92,944	.195			6.500	.7,257	MON		.503	.6,041	.10/13/1999	.08/15/2014
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities					449,662	XXX	491,400	449,421	448,143	(185)				XXX	XXX	XXX	2,435	29,212	XXX	XXX
0599999. Total - U.S. Government Bonds					25,708,054	XXX	33,861,602	41,007,511	27,803,232	690,259				XXX	XXX	XXX	75,925	669,851	XXX	XXX
1099999. Total - All Other Government Bonds						XXX								XXX	XXX	XXX			XXX	XXX
13063B-FR-8	California St GO Bld Amer Bd .....	2	.1FE		7,842,763	123,0350	.7,948,061	.6,460,000	.7,833,232	(9,531)			7.625	.6,010	MS		.164,192	.246,288	.07/19/2011	.03/01/2040
20772J-AA-0	Connecticut St GO School Const Bd Ser B .....		.1FE		.10,060,400	113,8980	.11,389,800	.10,000,000	.10,057,781	(2,099)			5.295	.5,245	AO		.132,375	.503,025	.10/06/2010	.10/01/2029
452152-BJ-9	Illinois St GO Bld Amer Bd .....		.1FE		.20,000,000	103,4780	.20,695,600	.20,000,000	.20,000,000				5.463	.5,463	FA		.455,250	.1,092,600	.01/28/2010	.02/01/2020
452152-FB-4	Illinois St GO Bld Amer Bd Ser 3 .....	2	.1FE		.5,088,250	103,8890	.5,194,450	.5,000,000	.5,083,029	(2,673)			6.725	.6,559	AO		.84,063	.336,250	.04/29/2010	.04/01/2035
745145-UZ-3	Puerto Rico Comwth GO Ref Pub Impt .....		.1FE		.790,883	113,0720	.848,4040	.750,000	.776,849	(5,255)			5.500	.4,610	JJ		.20,625	.41,250	.03/11/2009	.07/01/2016
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations					43,782,296	XXX	46,075,951	42,210,000	43,750,891	(19,558)				XXX	XXX	XXX	856,505	2,219,413	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds					43,782,296	XXX	46,075,951	42,210,000	43,750,891	(19,558)				XXX	XXX	XXX	856,505	2,219,413	XXX	XXX
167484-V6-8	Chicago IL GO Ser D .....				1,450,000	100,0000	.1,450,000	.1,450,000	.1,450,000				4.720	.4,720	JJ		.34,220	.68,440	.10/30/2003	.01/01/2012
167486-HL-6	Chicago IL GO Ser B .....	2	.1FE		.10,000,000	104,1510	.10,415,100	.10,000,000	.10,000,000				6.207	.6,207	JJ		.310,350	.620,700	.01/14/2010	.01/01/2032
167486-HN-2	Chicago IL GO Bld Amer Bd .....	2	.1FE		.5,901,937	103,1500	.5,884,708	.5,705,000	.5,897,461	(2,925)			6.257	.6,001	JJ		.178,481	.356,962	.04/22/2010	.01/01/2040
251093-XD-7	Detroit Mich Gov Taxable Self Insurance .....				1,500,000	100,2500	.1,503,750	.1,500,000	.1,500,000				4.820	.4,820	MN		.12,050	.72,300	.09/18/2003	.05/01/2012
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations					18,851,937	XXX	19,253,558	18,655,000	18,847,461	(2,925)				XXX	XXX	XXX	535,101	1,118,402	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds					18,851,937	XXX	19,253,558	18,655,000	18,847,461	(2,925)				XXX	XXX	XXX	535,101	1,118,402	XXX	XXX
02765U-CY-8	American Mun Pwr Ohio Inc Rev Bld Amer B .....	2	.1FE		.2,011,460	116,1600	.2,323,200	.2,000,000	.2,010,748	(152)			6.449	.6,406	FA		.48,726	.128,980	.12/08/2009	.02/15/2044
186103-EC-7	Cleveland OH Port Auth Rev Txb1 Dev Good .....	1	.2FE		.1,400,000	100,1480	.1,402,072	.1,400,000	.1,400,000				5.750	.5,750	MN		.10,286	.80,500	.04/27/2005	.05/15/2014
20281P-CS-9	Commonwealth PA Fin Auth Rev Bld Amer Bd .....	2	.1FE		.10,000,000	115,6010	.11,560,100	.10,000,000	.10,000,000				5.653	.5,653	JD		.47,108	.565,300	.11/04/2009	.06/01/2024
212257-BP-3	Contra Costa Cnty CA Rev Pension Oblig T .....		.1FE		.2,000,000	101,0380	.2,020,760	.2,000,000	.2,000,000				4.630	.4,630	JD		.7,717	.92,604	.04/24/2003	.06/01/2012
452024-QG-9	Illinois Mun Elec Agy Sup Rev Bld Amer .....		.1FE		.10,730,000	106,6020	.11,438,395	.10,730,000	.10,730,000				5.628							

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes			6 Actual Cost	7 Rate Used to Obtain Fair Value	Fair Value		10 Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3 C o d e	4 F o r e i g n	5 Bond Char			8 Fair Value	9 Par Value			12 Current Year's Other Than Temporary Impairment Recognized	13 Current Year's (Amor ti za tion) Accre tio n	14 Current Year's Temp or ary Impair men tation Recog ni zed	15 Total Foreign Excha nge Chang e in Boo k/ Adjus ted Carry ing Va lu e	16 Rate of	17 Effec tive Rate of	18 When Paid	19 Admit ted Amm ount Due and Accrued	20 Amm ount Received Duri ng Year	21 Acquired	22 Maturity
592643-BN-9	Metropolitan Washington Dev Bld Amer	2	2FE		9,000,000	12,2860	10,105,740	9,000,000	9,000,000					8.000	.8.001	A0	.180,000	720,000	.05/18/2010	.10/01/2047	
594610-5T-0	Michigan St Enviro Prot Rev Bld Amer Bd	1	1FE		7,945,680	115,5910	.9,247,280	8,000,000	7,952,000		,1,754			7.625	.7,693	MS	.179,611	610,000	.06/17/2009	.09/15/2027	
60636W-NT-8	Missouri St Hwy & Trans Rev Bld Amer Bd		1FE		8,000,000	116,6640	.9,333,120	8,000,000	8,000,000					5.252	.5,252	MN	.70,027	420,160	.09/16/2009	.05/01/2026	
626207-YM-0	Municipal Elec Auth GA Rev Bld Amer Bd	2	1FE		5,203,550	102,7960	.5,139,800	5,000,000	5,199,648		(2,512)			6.655	.6,348	A0	.83,188	332,751	.04/29/2010	.04/01/2057	
646139-X8-3	New Jersey St Tpk Auth Rev Bld Amer Bd S	2	1FE		4,257,785	136,9060	.4,791,710	3,500,000	4,252,804		(4,981)			7.102	.5,543	JJ	.124,285		.07/27/2011	.01/01/2041	
64971M-S7-8	New York NYC Tran Fin Auth Rev Bld Amer	2	1FE		6,000,000	113,3130	.6,798,780	6,000,000	6,000,000					5.467	.5,467	MN	.54,670	328,020	.05/19/2010	.05/01/2036	
677555-WY-6	Ohio St Econ Development Rev Txbl Enterp	2	1FE		2,200,000	100,1980	.2,204,356	2,200,000	2,200,000					4.850	.4,850	MJSB	.8,892	106,700	.04/27/2005	.06/01/2014	
677555-XD-1	Ohio St Econ Development Rev Txbl Ohio E		1FE		4,300,000	104,0980	.4,476,214	4,300,000	4,300,000					5.540	.5,578	MJSB	.19,852	238,220	.11/17/2005	.12/01/2021	
709223-A2-7	Pennsylvania St Tpk Comm Rev Bld Amer B	2	1FE		10,000,000	112,0930	.11,209,300	10,000,000	10,000,000					5.511	.5,512	JD	.45,925	551,100	.08/31/2010	.12/01/2045	
73358W-EK-6	Port Auth NY & NJ Rev Cmte 168th	2	1FE		6,150,000	103,1470	.6,343,541	6,150,000	6,150,000					4.926	.4,926	A0	.71,530		.09/27/2011	.10/01/2051	
889251-EY-6	Toledo LucasCtyOH PortAuth Rev Txbl Luig	2	2FE		800,000	100,6900	.805,520	800,000	800,000					5.860	.5,860	MN	.5,990	46,888	.03/17/2004	.05/15/2019	
917565-LB-7	Utah Tran Auth Sales Tax Rev Bld Amer Bd	2	1FE		5,000,000	127,6690	.6,383,450	5,000,000	5,000,000					5.937	.5,937	JD	.13,193	296,850	.05/13/2009	.06/15/2039	
917565-LK-7	Utah Tran Auth Sales Tax Rev Bld Amer Bd	2	1FE		10,000,000	111,5670	.11,156,700	10,000,000	10,000,000					5.705	.5,704	JD	.25,356	657,660	.10/08/2010	.06/15/2040	
<b>2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations</b>		<b>159,290,126</b>		<b>XXX</b>		<b>178,440,762</b>		<b>158,065,000</b>		<b>159,275,611</b>		<b>(10,489)</b>		<b>XXX</b>		<b>XXX</b>		<b>1,823,290</b>		<b>8,411,630</b>	
3128H6-DC-5	FHLMC Pool #E98199	2	1		1,277,815	104,4500	.1,456,431	1,394,376	1,327,262		.5,353			3.500	.5,322	MON	.4,067	.48,803	.09/03/2003	.08/15/2018	
3128H6-SG-0	FHLMC Pool #E98619	2	1		1,835,619	104,4500	.2,091,851	2,002,722	1,906,398		.9,433			3.500	.5,322	MON	.5,841	.70,095	.08/26/2003	.08/15/2018	
3128H7-CB-6	FHLMC Pool #99066	2	1		2,231,888	104,4500	.2,543,868	2,435,479	2,316,828		.9,908			3.500	.5,339	MON	.7,103	.85,242	.08/26/2003	.09/15/2018	
3128H7-JS-2	FHLMC Pool #E99273	2	1		866,537	104,4500	.962,554	921,542	887,168		.2,611			3.500	.4,991	MON	.2,688	.32,254	.09/12/2003	.10/15/2018	
3128H7-MX-7	FHLMC Pool #E99374	2	1		964,985	104,4500	.1,101,940	1,054,989	999,532		.4,005			3.500	.5,589	MON	.3,077	.36,925	.09/03/2003	.10/15/2018	
3128S4-BP-1	FHLMC Pool #100046	2	1		226,560	105,6550	.240,048	.227,199	.226,571		.4(4)			2.558	.2,565	MON	.484	.6,019	.03/28/2006	.03/15/2036	
312904-AU-9	FHLMC REMIC Ser 181-E	2	1		32,539	108,3290	.34,743	.32,072	.32,180		.31(31)			7.000	.6,486	MON	.100	.2,245	.07/15/1998	.07/16/2016	
312905-KJ-0	FHLMC REMIC Ser 1060-X	2	1		59,446	99,9760	.58,152	.59,094	.58,152		.44(44)			7.250	.6,410	MON	.351	.4,217	.08/26/1998	.02/01/2021	
312913-ZE-9	FHLMC REMIC Ser 1437-HD	2	1		420,911	112,6760	.462,365	410,348	.416,771		.181(181)			7.000	.6,294	MON	.2,394	.28,724	.09/05/2001	.12/01/2022	
312915-UJ-6	FHLMC REMIC Ser 1504 Z	2	1		101,157	114,1050	.112,212	.98,341	.100,038		.51(51)			7.000	.6,283	MON	.574	.6,884	.02/26/2002	.05/01/2023	
312949-UC-7	FHLMC Gold PC Pool #E01479	2	1		2,710,592	105,7200	.3,050,567	2,885,527	.2,782,790		.8,924			3.500	.4,832	MON	.8,416	.100,994	.09/18/2003	.09/15/2018	
313372-YE-4	FHLMC REMIC Ser 1643-E	2	1		402,893	106,3590	.419,787	.394,691	.399,554		.193(193)			6.500	.6,023	MON	.2,138	.25,655	.05/11/2001	.05/01/2023	
313376-M4-0	FHLMC REMIC Ser 1837-Z	2	1		370,314	113,0570	.406,103	.359,201	.365,705		.183(183)			6.500	.5,825	MON	.1,946	.23,348	.07/23/2002	.03/01/2025	
313376-LG-7	FHLMC REMIC Ser 2064 M	2	1		154,940	99,9610	.151,010	.151,069	.153,641		.32(32)			6.000	.5,192	MON	.755	.9,064	.06/24/2002	.05/01/2028	
31337K-5S-5	FHLMC REMIC Ser 2136-A	2	1		75,439	106,7850	.85,914	.80,455	.77,665		.49(49)			6.000	.8,029	MON	.402	.4,827	.08/13/1999	.07/01/2018	
31340Y-QB-2	FHLMC REMIC Ser 12-A	2	1		7,778	112,9400	.8,371	.7,412	.7,571		.16(16)			9.250	.7,712	MON	.30	.686	.11/17/1992	.02/13/2018	
31340Y-QS-1	FHLMC REMIC Ser 46-B	2	1		8,180	110,9060	.9,861	.8,591	.8,591		.14(14)			7.800	.9,438	MON	.31	.694	.08/28/1990	.11/15/2018	
31358E-RK-0	FNMA REMIC Ser 1990-72B	2	1		26,992	114,6540	.31,695	.27,644	.27,309		.3(3)			9.000	.9,510	MON	.207	.2,488	.05/23/1990	.07/01/2020	
31358H-GT-6	FNMA REMIC Ser 1991-73A	2	1		68,514	113,5530	.80,988	.71,322	.70,187		.20(20)			8.000	.8,768	MON	.475	.5,706	.05/23/1991	.06/01/2021	
31358J-HU-8	FNMA REMIC Ser 1991-113 ZE	2	1		35,379	113,5870	.39,051	.34,380	.34,904		.22(22)			7.500	.6,507	MON	.215	.2,578	.12/03/1998	.09/01/2021	
31358N-4F-6	FNMA REMIC Ser 1992-123 Z	2	1		131,732	120,2370	.157,709	.131,165	.131,331		.19(19)			7.500	.7,321	MON	.820	.9,838	.10/26/2000	.07/01/2022	
313602-3E-2	FNMA REMIC Ser 1989-67D	2	1		19,425	113,3940	.22,099	.19,489	.19,387		.1(1)			9.000	.9,128	MON	.146	.1,754	.09/14/1989	.09/01/2019	
313602-DV-3	FNMA REMIC Ser 1988-154	2	1		.35,600	112,2940	.39,341	.35,034	.35,227		.27(27)			9.000	.8,476	MON	.263	.3,153	.06/26/1991	.05/01/2018	
313602-QQ-1	FNMA REMIC Ser 1988-25B	2	1		16,030	116,0470	.18,185	.15,670	.15,787		.13(13)			9.250	.8,482	MON	.121	.1,449	.04/09/1992	.01/01/2017	
313602-QA-5	FNMA REMIC Ser 1989-19A	2	1		.1,591	100,0990	.1,513	.1,511	.1,504		.4(4)			10,300	.9,277	MON	.13	.156	.04/22/1991	.03/01/2012	
313602-W4-2	FNMA REMIC Ser 1989-626																				

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes			6 Actual Cost	7 Rate Used to Obtain Fair Value	Fair Value		10 Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value				Interest				Dates			
		3 C o d e	4 F o r e i g n	5 Bond Char			8 Fair Value	9 Par Value			12 Current Year's Other Than Temporary Impairment Recognized	13 Current Year's (Amor tiza tion) Accre tion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity	
31393R-4P-2	FHLIC REMIC Ser 2617 CI BB	2	..1..	..1..	560,288	101,0520	576,259	570,262	567,673	..991				4.000	4.634	MON	..1,901	22,811	..09/24/2004	..01/01/2013		
31393R-5J-5	FHLIC REMIC Ser 2617 CL DN	2	..1..	..1..	96,228	100,2870	102,239	101,947	101,494	..654				4.500	5.519	MON	..382	4,588	..11/01/2012	..05/01/2012		
31394D-VB-3	FNMA REMIC Ser 2005-43 CI GC	2	..1..	..1..	12,853,130	115,0850	14,054,217	12,212,000	12,719,480	(41,852)				5.500	4.909	MON	..55,972	671,660	..03/16/2009	..07/01/2034		
31394E-LC-0	FNMA REMIC Ser 2005-61 CI LH	2	..1..	..1..	10,500,000	114,4380	11,443,750	10,000,000	10,378,852	(42,300)				5.500	4.875	MON	..45,833	550,000	..04/02/2009	..03/01/2035		
31394H-ZZ-7	FHLIC REMIC Ser 2672 CI XB	2	..1..	..1..	826,618	109,7340	882,804	804,494	818,143	(502)				5.500	4.825	MON	..3,687	44,247	..02/03/2005	..05/01/2023		
31394J-V5-3	FHLIC REMIC Ser 2677 CI VJ	2	..1..	..1..	1,162,545	109,2460	1,271,628	1,164,000	1,161,832	(104)				5.500	5.552	MON	..5,335	64,020	..10/08/2003	..12/01/2015		
31395H-TT-7	FHLIC REMIC Ser 2894 CI QD	2	..1..	..1..	4,348,668	104,4170	4,479,860	4,290,347	4,294,076	(8,074)				5.500	5.317	MON	..19,664	235,968	..01/10/2005	..03/01/2015		
31395K-ZZ-2	FHLIC REMIC Ser 2926 CI EW	2	..1..	..1..	1,925,789	109,2280	2,131,145	1,951,093	1,938,633	2,394				5.000	5.199	MON	..8,130	97,555	..02/16/2005	..12/01/2024		
31395M-OS-1	FHLIC REMIC Ser 2935 CI LM	2	..1..	..1..	582,923	105,1880	645,010	613,200	594,226	1,913				4.500	5.941	MON	..2,300	27,594	..08/03/2006	..12/01/2017		
31395M-TR-0	FHLIC REMIC Ser 2922 CI OG	2	..1..	..1..	5,200,000	113,8260	5,691,305	5,000,000	5,166,437	(11,966)				5.000	4.621	MON	..20,833	250,000	..04/02/2009	..04/01/2034		
31396F-G3-1	FHLIC REMIC Ser 3068 CI Z	2	..1..	..1..	20,276,316	112,2910	21,950,658	19,548,064	20,113,354	(78,034)				5.500	4.844	MON	..89,595	1,043,787	..12/01/2011	..11/01/2033		
31396V-RY-6	FNMA REMIC Ser 2007-36 CI PH	2	..1..	..1..	8,380,000	114,2730	9,141,840	8,000,000	8,271,917	(36,925)				5.500	4.840	MON	..36,667	440,000	..04/02/2009	..01/01/2037		
31396X-JC-6	FNMA REMIC Ser 2007-88 CI AE	2	..1..	..1..	11,998,639	113,6820	13,262,084	11,666,000	11,805,461	(34,888)				6,000	5.530	MON	..58,330	699,968	..01/29/2008	..07/01/2037		
31398V-ZX-7	FHLIC REMIC Ser 3660 CI H	2	..1..	..1..	6,427,414	104,3490	6,349,793	6,085,126	6,288,557	(43,274)				4,500	4,1497	MON	..22,819	273,831	..06/17/2010	..02/01/2016		
31402E-HA-9	FNMA Pool #726625	2	..1..	..1..	92,523	105,1850	102,746	97,682	94,138	152				3,500	5.134	MON	..285	3,419	..09/29/2003	..07/25/2018		
314020-NH-0	FNMA Pool #734892	2	..1..	..1..	906,561	105,1850	1,037,186	986,062	939,143	3,218				3,500	5.270	MON	..2,876	34,512	..08/28/2003	..09/25/2018		
31403B-3K-3	FNMA Pool #744302	2	..1..	..1..	1,808,388	105,1850	2,020,875	1,921,263	1,855,044	6,368				3,500	4,719	MON	..5,604	67,244	..09/19/2003	..09/25/2018		
31405E-6P-5	FNMA Pool #787578	2	..1..	..1..	1,209,510	110,5970	1,308,050	1,182,714	1,207,887	(245)				6,000	5.410	MON	..5,914	70,963	..08/26/2005	..07/25/2035		
38374F-T6-1	GNMA Ser 2004-18 CI VD	2	..1..	..1..	2,818,375	104,4070	2,923,404	2,800,000	2,797,413	(2,959)				5,000	4,928	MON	..11,667	140,000	..03/12/2004	..10/01/2013		
911760-L0-7	RMBS Vendee Mtg Tr REMIC Ser 1998-2 CI 1	2	..1..	..1..	668,159	117,2620	762,064	649,881	661,874	(527)				6,750	6,413	MON	..3,656	43,867	..06/10/2002	..05/01/2028		
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities							134,023,897	XXX	144,783,790	130,936,974	132,947,778	(376,226)				XXX	XXX	XXX	577,096	6,943,087	XXX	XXX
31359P-DJ-2	FNMA ACES Ser 1997-M2 CI Z	2	..1..	..1..	285,740	99,9620	265,930	266,033	284,246	(715)				7,125	6,325	MON	..1,580	18,955	..05/13/2004	..01/01/2032		
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities							285,740	XXX	265,930	266,033	284,246	(715)				XXX	XXX	XXX	1,580	18,955	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds							293,599,763	XXX	323,490,482	289,268,007	292,507,635	(387,430)				XXX	XXX	XXX	2,401,966	15,373,672	XXX	XXX
00206R-AG-7	AT&T Inc NT	..1FE	..1FE	..1FE	3,614,774	122,7740	5,070,554	4,130,000	3,631,534	6,257				6,300	7,347	JJ	..119,977	260,190	..03/26/2009	..01/15/2038		
00206R-AJ-1	AT&T Inc NT	..1FE	..1FE	..1FE	6,984,600	115,7530	8,102,710	7,000,000	6,989,657	1,395				5,500	5,529	FA	..160,417	385,000	..01/29/2008	..02/01/2018		
00206R-AP-7	AT&T Inc Sr NT	..1FE	..1FE	..1FE	1,092,180	110,2410	1,102,409	1,000,000	1,038,360	(19,219)				6,700	4,457	MN	..8,561	67,000	..01/26/2009	..11/15/2013		
00206R-AQ-5	AT&T Inc Sr NT	..1FE	..1FE	..1FE	5,068,500	107,7870	5,389,350	5,000,000	5,030,935	(13,597)				4,850	4,451	FA	..91,611	242,500	..02/10/2009	..02/15/2014		
00206R-AS-1	AT&T Inc Sr NT	..1FE	..1FE	..1FE	5,966,222	127,2040	7,632,234	6,000,000	5,967,600	423				6,550	6,593	FA	..148,467	393,000	..01/29/2009	..02/15/2039		
00209T-AA-3	A T & T Broadband Co Gtd Nt	2	2FE	2FE	2,037,590	108,7510	1,983,626	1,824,000	1,880,326	(44,000)				8,375	5,680	MS	..44,979	152,760	..02/19/2008	..03/15/2013		
00282A-AU-4	Abbott Labs Sr NT	..1FE	..1FE	..1FE	10,558,065	116,1140	12,191,960	10,500,000	10,545,379	(5,063)				5,125	5,053	AO	..134,531	538,125	..03/13/2009	..04/01/2019		
00282A-AV-2	Abbott Labs Sr NT	..1FE	..1FE	..1FE	4,988,550	127,0450	6,352,240	5,000,000	4,989,347	152				6,000	6,016	AO	..75,000	300,000	..02/26/2009	..04/01/2039		
00282A-AY-6	Abbott Labs Sr NT	..1FE	..1FE	..1FE	4,961,400	119,7540	5,987,710	5,000,000	4,962,276	557				5,300	5,352	MN	..25,028	265,000	..05/24/2010	..05/27/2040		
009363-AJ-1	Airgas Inc NT	..1FE	..1FE	..1FE	4,992,450	102,8850	5,144,225	5,000,000	4,994,233	1,425				3,250	3,283	AO	..40,625	162,951	..09/27/2010	..10/01/2015		
009363-AL-6	Airgas Inc Sr NT	..1FE	..1FE	..1FE	9,986,000	102,1450	10,214,470	10,000,000	9,987,578	1,578				2,950	2,980	JD	..13,111	157,333	..05/31/2011	..06/15/2016		
01741R-AC-6	Allegheny Technologies Inc Sr NT	2	2FE	2FE	12,295,086	127,7080	12,497,495	9,786,000	12,091,292	(203,794)				9,375	5,467	JD	..76,453	917,438	..03/30/2011	..06/01/2019		
01877K-BB-9	Alliance Pipeline LP Sr NT	2	2FE	2FE	41,124	119,9770	49,502	41,259	41,171	10				6,996	7,049	JD	..8	2,887	..06/05/2002	..12/31/2019		
02209S-AC-7	Altria Group Inc Gtd Nt	2	2FE	2FE	41,728,938	112,8950	40,599,192	35,962,000	38,734,365	(1,407,417)				8,500	4,142</td							

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes			6 NAIC Des.	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest									
		3 C o d e	4 F o r e i g n	5 Bond Char			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor ti za tio n) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity			
06849R-AG-7	Barrick NA Finance LLC Co Gtd Nt						9,954,555	118,4650		11,846,500		9,955,698				.5700	.5,731	MN	.49,083	283,417	.09/13/2011	.05/30/2041		
07132#-AB-8	Battelle Memorial Institute Sr Nt Ser B						4,046,746	101,4630		4,058,528		4,001,808		(6,076)		6,930	.6,767	AO	.58,520	277,200	.04/04/2002	.04/15/2012		
07385T-AJ-5	Bear Stearns Co Inc Sr Nt						8,649,090	108,7530		9,787,770		8,822,739		54,522		5,700	.6,463	MN	.65,550	513,000	.07/30/2008	.11/15/2014		
079867-AQ-0	BellSouth Telecom Inc Deb						479,929	109,1890		501,519		472,288		(584)		6,300	.6,022	JD	.1,322	29,749	.06/11/2002	.12/15/2015		
09062X-AA-1	Biogen Idec Inc Nt						1,997,720	105,1450		2,102,894		2,000,000		.480		6,000	.6,027	MS	.40,000	120,000	.02/28/2008	.03/01/2013		
097023-AY-1	Boeing Co Sr Nt						5,949,420	107,3640		6,441,864		6,000,000		5,970,347		8,810		3,500	.3,669	FA	.79,333	210,000	.07/23/2009	.02/15/2015
10112R-AT-1	Boston Properties LP Sr Nt						5,992,920	102,1080		6,126,492		6,000,000		5,993,036		.116		3,700	.3,719	MN	.31,450	11,03/2011	.11/15/2018	
10138M-AH-8	Bottling Group LLC Co Gtd Nt						2,267,180	112,4020		2,248,034		2,000,000		2,121,502		(51,658)		6,950	.4,039	MS	.40,928	139,000	.01/26/2009	.03/15/2014
11980*-AF-8	Buffalo Rock Co Inc Sr Nt						2,000,000	99,5920		1,991,839		2,000,000		2,000,000				6,760	.4,760	MS	.37,556	135,200	.03/21/2003	.03/21/2013
12189L-AC-5	Burlington Northern Santa Fe Sr Nt						14,944,650	110,8960		16,634,370		15,000,000		14,945,476		.727		5,050	.5,074	MS	.252,500	738,563	.09/07/2010	.03/01/2041
12485T-AB-9	CBS Corp Co Gtd Nt						328,814	113,3800		324,268		286,000		325,630		(3,185)		8,200	.2,171	MN	.2,997	11,726	.10/18/2011	.05/15/2014
126307-AC-1	CSC Holdings Inc Sr Nt						5,300,000	115,2500		5,762,500		5,000,000		5,261,341		(26,736)		8,625	.7,659	FA	.162,917	431,250	.06/29/2010	.02/15/2019
126408-GD-9	CSX Corp Sr Nt						2,001,620	106,2000		2,124,006		2,000,000		2,000,600		(354)		5,500	.5,480	FA	.45,833	110,000	.04/30/2008	.08/01/2013
126408-GL-1	CSX Corp Sr Nt						3,524,395	105,2660		3,684,310		3,500,000		3,506,827		(5,339)		5,750	.5,580	MS	.59,257	201,250	.05/27/2008	.03/15/2014
126410-LK-3	CSX Transportation Inc Deb						5,940,096	136,7800		5,744,752		4,200,000		5,359,915		(104,708)		9,750	.5,604	JD	.18,200	409,500	.08/03/2005	.06/15/2020
12673P-AC-9	CA Inc Nt						9,196,200	109,0770		10,907,680		10,000,000		9,930,732		.6,822		5,375	.5,484	JD	.44,792	537,500	.11/09/2009	.12/01/2019
128110-AA-0	Calamos Holdings LLC Sr Nt						1,096,181	101,9120		1,117,140		1,096,181		1,096,181				6,330	.6,330	JJ	.31,996	69,388	.07/13/2007	.07/15/2014
130789-UJ-5	California Wtr Svc Co 1st Mtg Bd Ser MMM						3,041,884	106,2700		3,188,101		3,000,000		3,018,127		(9,199)		5,520	.5,170	MN	.27,600	165,600	.04/20/2009	.11/01/2013
134429-AT-6	Campbell Soup Co Sr Nt						1,067,022	112,4520		1,220,101		1,085,000		1,071,353		.1,579		4,500	.4,710	FA	.18,445	48,825	.03/13/2009	.02/15/2019
14155#-AA-8	Cardinals Ballpark LLC Sr Nt						4,132,507	106,3800		4,396,177		4,132,507		4,132,507				5,720	.5,721	AO	.59,095	240,762	.12/23/2003	.09/30/2027
141781-AP-9	Cargill Inc Nt						4,604,840	102,3170		4,092,680		4,000,000		4,033,187		(77,634)		6,375	.4,334	JD	.21,250	255,000	.05/14/2003	.06/01/2012
141781-AY-0	Cargill Inc Sr Nt						39,439,390	108,6960		39,890,455		36,699,000		39,428,463		(10,927)		4,307	.3,374	MN	.206,359	126,359	.12/16/2011	.05/14/2021
141784-DG-0	Cargill Inc Nt						6,994,190	104,4210		7,309,484		7,000,000		6,998,643		.1,217		5,200	.5,219	JJ	.160,767	364,000	.01/16/2008	.01/22/2013
144141-CT-3	Carolina Pwr & Lt Co 1st Mtg Bd						1,421,262	107,1850		1,441,642		1,345,000		1,376,421		(17,542)		5,125	.3,698	MS	.20,296	68,931	.05/07/2009	.09/15/2013
15005N-AD-4	Cedar Brakes II LLC Sr Nt Ser C						2,355,581	104,7210		1,986,022		2,054,047		(47,449)		9,875	.5,137	MS	.65,373	196,120	.05/25/2005	.09/01/2013		
15128B-AH-6	Cemex Espana Fin LLC Sr Nt Ser A						4,792,946	91,0000		2,898,444		3,185,103		2,975,125		.81,759		8,910	.12,702	MJSD	.12,613	260,143	.08/01/2009	.02/14/2014
16119#-AA-8	Charter Communications TL C-Ext 1L Nt 2						4,620,645	97,6880		4,798,684		4,912,281		43,246		3,619	.4,848	MJSD	.1,975	171,954	.01/20/2011	.09/06/2016		
16508T-AP-2	Chesapeake & Potomac Tel Co Va Deb						4,622,520	105,6430		4,225,728		4,000,000		4,075,805		(78,696)		7,625	.5,472	JD	.25,417	305,000	.07/31/2003	.12/01/2012
16516T-BS-5	Chesapeake Energy Corp Co Gtd Nt						5,018,750	106,5000		5,325,000		5,015,860		(2,225)		6,500	.6,432	FA	.122,778	325,000	.06/28/2010	.08/15/2017		
171265-AD-3	Chugach Electric Association Sr Nt 2002						1,646,085	100,4010		1,506,014		1,500,000		1,501,664		(19,445)		6,200	.4,851	FA	.38,750	93,000	.01/29/2003	.02/01/2012
17252M-AF-7	Cintas Corp No 2 Gtd Nt						1,139,840	101,9240		1,019,240		1,000,000		1,007,617		(17,842)		6,000	.4,128	JD	.5,000	.05/19/2003	.06/01/2012	
17275R-AD-4	Cisco Sys Inc Nt						9,446,300	125,2020		12,520,180		10,000,000		9,465,764		.7,322		5,900	.6,314	FA	.222,889	590,000	.05/07/2009	.02/15/2039
17275R-AF-9	Cisco Sys Inc Nt						2,376,740	123,3560		2,447,128		2,000,000		2,375,255		(1,485)		5,500	.4,337	JJ	.50,722	104,04/2011	.01/15/2040	
17275R-AH-5	Cisco Sys Inc Sr Nt						5,708,150	113,6940		5,684,720		5,000,000		5,706,280		(1,870)		4,450	.2,499	JJ	.102,597	120,20/2011	.01/15/2020	
17296T-EQ-0	Citigroup Inc Sr Nt						5,969,520	102,0920		.6,125,538		6,000,000		5,991,413		.6,319		5,500	.5,618	AO	.73,333	330,000	.04/04/2008	.04/11/2013
17296T-EV-9	Citigroup Inc Sr Nt						12,312,200	117,7090		11,770,860		10,000,000		12,114,015		(198,185)		8,500	.5,038	MM	.92,083	850,000	.02/16/2011	.05/22/2019
190750-AB-8	Cobank ACB Sub Nt						14,000,000	119,6560		16,751,882		14,000,000		14,000,000				7,875	.7,875	AO	.232,750	.1,102,500	.04/14/2008	.04/16/2018
191098-AH-5	Coca-Cola Bottling Co Cons Deb						2,000,000	110,0530		2,201,060		2,000,000		2,000,000				5,000	.5,000	JD	.4,444	100,000	.09/29/2005	.06/15/2016
191098-AJ-1	Coca-Cola Bottling Co Cons Nt						15,247,703	123,5550		16,370,985		13,250,000		15,0										

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes			6 NAIC Des.	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest						
		3 C o d e	4 F o r e i g n	5 Bond Char			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor tiza tion) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
24422E-QQ-5	Deere /John/ Cap Corp M Nt						1FE	2,495,900	104,7730	2,619,313	2,500,000	2,498,885	.845		4.500	4.537	A0	27,500	112,500	03/31/2008	04/03/2013
24736C-AG-9	Delta Airlines X0 Equip TL Nt 1						3FE	1,102,547	95,0000	1,047,420	1,102,547	1,102,547			3.869	.8,970	MJSD	.355	42,537	10/11/2006	04/30/2012
25179M-AG-8	Devon Energy Corp Sr Nt						2FE	2,993,220	109,0380	3,271,143	3,000,000	2,997,032			5.625	5.677	JJ	77,813	168,750	01/06/2009	01/15/2014
25271C-AL-6	Diamond Offshore Drilling Inc Nt						2FE	3,270,937	106,5080	3,954,074	3,546,000	3,276,393			5.700	6.282	A0	42,670	202,122	07/14/2010	10/15/2039
25459H-AN-5	DirectTV Holdings/Fin Gtd Nt						2FE	14,988,793	104,0870	15,613,050	15,000,000	14,992,731			3.550	3.566	MS	156,792	532,500	06/02/2010	03/15/2015
25468P-CR-5	Disney Walt Co Sr Nt						1FE	2,964,870	103,1590	3,094,782	3,000,000	2,964,918			4.125	4.194	JD	9,969		11/29/2011	12/01/2041
25470D-AD-1	Discovery Communications Co Gtd Nt						2FE	1,055,507	120,4600	1,214,233	1,008,000	1,055,129			6.350	6.005	JD	.5,334	64,008	03/14/2011	06/01/2040
255654-AA-0	Dodger Tickets LLC 1st Mtg Bd	2					2FE	1,847,651	107,4060	1,984,494	1,847,651	1,847,651			5.660	5.582	MAR	78,723	104,577	05/10/2005	03/31/2030
260543-CC-5	Dow Chemical Co Sr Nt	1					2FE	2,074,835	103,9440	2,101,746	2,022,000	2,073,007			4.250	3.903	MN	10,981	42,968	08/08/2011	08/15/2020
26138E-AH-2	Dr Pepper Snapple Group Inc Gtd Sr Nt						2FE	2,085,200	124,6400	2,492,794	2,000,000	2,063,326			6.820	6.208	MM	22,733	136,400	01/19/2009	05/01/2018
26138E-AJ-8	Dr Pepper Snapple Group Inc Gtd Sr Nt						2FE	3,944,160	140,2370	5,048,546	3,600,000	3,932,126			7.450	6.700	MM	44,700	268,200	01/19/2009	05/01/2038
26441C-AF-2	Duke Energy Corp Sr Nt						1FE	5,113,200	102,2810	5,114,050	5,000,000	5,112,974			3.550	3.270	MS	62,125		12/20/2011	06/15/2021
26483E-AD-2	Dun & Bradstreet Corp Nt						1FE	5,300,000	105,4480	5,588,718	5,300,000	5,300,000			6.000	6.000	A0	79,500	318,000	03/27/2008	04/01/2013
26682P-AS-1	ERAC USA Finance Co S Nt						2FE	1,996,920	109,3660	2,187,318	2,000,000	1,998,802			5.600	5.620	MN	18,667	112,000	04/13/2005	05/01/2012
26684A-AW-3	ERP Operating LP Nt						2FE	8,063,840	102,5390	8,203,152	8,000,000	8,011,653			5.500	5.311	JJ	202,889	440,000	11/08/2007	10/01/2012
29250R-AR-7	Enbridge Energy Partners LP Sr Nt						2FE	20,859,390	132,6230	21,219,712	16,000,000	20,088,107			9.875	5.509	MS	526,667	1,580,000	04/16/2010	03/01/2019
29265A-AS-5	Energen Corp MT Nt						2FE	994,160	106,5470	1,065,473	1,000,000	995,460			7.125	7.173	FA	26,917	71,250	02/24/1998	02/15/2028
29273R-AD-1	Energy Transfer Partners Sr Nt						2FE	4,716,401	102,1670	4,827,395	4,725,000	4,723,878			5.650	5.692	FA	111,234	266,963	11/01/2007	08/01/2012
29273R-AH-2	Energy Transfer Partners Sr Nt						2FE	11,263,540	110,9430	12,203,675	11,000,000	11,186,495			6.700	6.376	JJ	.368,500	377,000	06/05/2008	07/01/2018
29273R-AK-5	Energy Transfer Partners Sr Nt						2FE	3,997,120	122,5150	4,900,600	4,000,000	4,000,005			9.700	9.700	MS	114,244	388,000	12/18/2008	03/15/2012
29364P-AH-6	Entergy Corp New Orleans 1st Mtg Bd						2FE	5,136,294	105,6520	5,758,018	5,450,000	5,356,744			5.250	6.404	FA	119,219	286,125	06/28/2007	08/01/2013
293791-AF-6	Enterprise Products Ptnrs LP Co Gtd Nt						2FE	5,179,733	120,6900	5,702,612	4,725,000	5,171,732			6.875	6.075	MS	108,281	162,422	03/10/2011	03/01/2033
293791-AN-9	Enterprise Products Ptnrs LP Co Gtd Nt						2FE	3,728,080	109,5670	4,382,668	4,000,000	3,853,797			5.600	7.069	A0	47,289	224,000	02/03/2009	10/15/2028
29379V-AB-9	Enterprise Products Operations Gtd Nt						2FE	2,913,660	104,7020	3,141,063	3,000,000	2,971,621			5.650	6.452	A0	42,375	169,500	02/10/2009	04/01/2013
29439E-AA-6	EOT Production Co Gtd Sr Nt	2					2FE	382,135	106,8370	405,125	379,200	381,600			7.760	.729	FA	9,890	14,713	04/28/2011	02/28/2016
294549-AA-9	Equitable Resources Inc Nt						2FE	1,709,259	102,5070	1,609,357	1,570,000	1,585,140			5.150	4.011	MN	10,331	.80,855	06/04/2003	11/15/2012
30161M-AE-3	Exelon Generation Co LLC Sr Nt						2FE	2,706,475	114,8350	2,870,885	2,500,000	2,655,307			6.200	4.945	A0	38,750	155,000	09/02/2009	10/01/2017
302508-BA-3	FMR Corp Nt						1FE	7,492,049	102,5370	7,562,126	7,375,000	7,476,091			4.750	3.532	MS	116,771	190,000	10/13/2011	03/01/2013
302567-AA-0	FPL Energy American Wind LLC Sr Nt	2					3FE	926,800	103,2930	957,320	926,800	926,800			6.639	6.533	JUN	32,645	61,530	07/02/2003	06/20/2023
302569-AA-6	FPL Virginia Funding Corp Sr Nt	2					3FE	1,387,830	107,5780	1,486,060	1,381,379	1,385,569			7.520	7.431	JD	103,880	112,270	01/27/2001	06/30/2019
32007U-AG-4	First Data Corp Term Ln B2 Nt 1						4FE	370,574	89,9750	388,140	388,140	431,387			3.044	.719	MON	.399	19,941	11/24/2010	09/24/2014
32007U-AL-3	First Data Corp Extended Term Ln B Nt 1						4FE	3,554,577	83,5710	3,387,665	4,053,617	3,596,406			4.294	6.516	MON	5,294	123,037	04/13/2011	03/24/2018
341099-CC-1	Florida Power Corp 1st Mtg Bd						1FE	996,440	104,4220	1,044,223	1,000,000	999,496			4.800	4.845	MS	16,000	48,000	02/18/2003	03/01/2013
341099-CX-3	Florida Power Corp 1st Mtg Bd						1FE	5,327,200	219,4820	5,974,120	5,000,000	5,246,737			5.650	4.753	JD	12,556	282,500	05/14/2009	06/15/2018
36962G-ZY-3	General Elec Cap Corp Nt						1FE	3,114,830	104,6260	3,138,786	3,000,000	3,014,953			5.450	4.951	JJ	75,392	163,500	05/06/2003	01/15/2013
37033L-FV-3	General Mills Inc MT Nt						2FE	7,651,140	107,2800	7,509,593	7,000,000	7,201,026			8.022	5.286	FA	227,736	561,540	04/13/2009	02/05/2013
377372-AE-7	Gilaxosmithkline Cap Inc Co Gtd Nt						1FE	1,694,798	133,8050	2,274,688	1,700,000	1,695,045			6.375	6.398	MM	13,848	108,375	05/06/2008	05/15/2038
38119#-AA-2	Golden Spread Elec Cooperative 1st Mtg B	2					1FE	2,365,762	115,5970	2,734,740	2,365,762	2,365,762			5.750	5.745	MM	20,871	136,603	05/06/2005	05/06/2025
39121J-AA-1	Great River Energy 1st Mtg Bd	2					1FE	10,000,000	115,3620	11,536,214	10,000,000	10,000,000			5.810	5.811	JJ	290,500	581,000	09/02/2009	07/01/2021
404122-AJ-2	HCA Inc Term Ln B2 Nt 1						3FE	1,329,225	94,7190	1,259,026	1,329,225	1,259,026			3.619	3.556	MJSD	.401	49,120	04/06/2010	03/31/2017
404122-AL-7	HCA Inc Term Ln B3 Nt 1						3FE	554,260													

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes			6 Bond Char	7 NAIC Des.	Fair Value		10 Rate Used to Obtain Fair Value	11 Par Value	Change in Book/Adjusted Carrying Value				Interest				Dates	
		3 C o d e	4 F o r e i g n	5			8	9			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor tiza tion) Accre tion	14 Current Year's Other Than Tempora ry Impairme nt Recogniz ed	15 Total Foreign Exchange Change in Book/ Adjus ted Carrying Value	16 Rate of	17 Effecti ve Rate of	18 When Paid	19 Admitte d Amount Due and Accrued	20 Amount Received During Year	21 Acquired
45822P-A*-6	Integrys Energy Group Sr Nt .....	.	2.	..10,000,000	111,4520	11,145,165	10,000,000	10,000,000	11,145,165	10,000,000	10,000,000	(107,576)		7.270	.7270	JD	.60,583	727,000	.06/11/2009	.06/01/2014
459200-GJ-4	International Bus Machs Corp Sr Nt .....	.	1FE	..20,995,800	121,0880	24,217,540	20,000,000	20,000,000	24,217,540	20,000,000	20,000,000	(107,576)		5,700	.4,961	MS	.338,833	1,140,000	.05/14/2009	.09/14/2017
459200-GH-4	International Bus Machs Corp Nt .....	.	1FE	..9,843,990	134,1960	8,500,000	9,516,917	9,516,917	8,500,000	9,516,917	9,516,917	(120,584)		7,625	.5,489	A0	136,826	648,125	.02/20/2009	.10/15/2018
46051M-AA-0	International Transmission Co 1st Mtg Bd .....	.	1FE	..1,998,720	103,6730	2,073,456	2,000,000	1,999,764	2,073,456	2,000,000	1,999,764	145		4,450	.4,458	JJ	41,039	89,001	.07/01/2003	.07/15/2013
460690-AV-2	Interpublic Group of Cos Inc Sr Nt .....	.	2FE	..4,893,750	106,2500	5,312,500	5,000,000	4,932,466	5,312,500	5,000,000	4,932,466	20,648		6,250	.6,776	MN	39,931	312,500	.02/04/2010	.11/15/2014
465685-AE-5	ITC Holdings Corp Sr Nt .....	.	2FE	..5,670,950	116,6750	5,833,745	5,000,000	5,630,279	5,833,745	5,000,000	5,630,279	(40,671)		6,050	.3,715	JJ	126,882	151,250	.07/18/2011	.01/31/2018
46625H-HF-0	JPMorgan Chase & Co Sr Nt .....	.	1FE	..4,546,950	116,0880	5,804,385	5,000,000	4,564,907	5,804,385	5,000,000	4,564,907	5,499		6,400	.7,137	MN	40,889	320,000	.07/17/2008	.05/15/2038
46625H-HL-7	JPMorgan Chase & Co Sr Nt .....	.	1FE	..13,099,440	113,2640	13,591,632	12,000,000	12,932,984	13,591,632	12,000,000	12,932,984	(103,271)		6,300	.5,016	A0	142,800	756,000	.05/07/2010	.04/23/2019
478366-AR-8	Johnson Controls Inc Sr Nt .....	.	2FE	..1,623,915	111,8900	1,678,349	1,500,000	1,588,802	1,623,915	1,500,000	1,588,802	(19,935)		5,500	.3,901	JJ	38,042	82,500	.03/09/2010	.01/15/2016
47922*-AM-8	Johnson /S C/ & Son Inc Sr Nt .....	2	1.	..400,000	106,4290	425,716	400,000	400,000	425,716	400,000	400,000			6,740	.6,740	JD	2,022	26,961	.12/04/2001	.12/04/2013
48203R-AD-6	Juniper Networks Inc Sr Nt .....	.	2FE	..5,997,300	109,3710	6,562,248	6,000,000	5,997,508	6,562,248	6,000,000	5,997,508	208		5,950	.5,953	MS	105,117	190,400	.02/28/2011	.03/15/2041
492386-AT-4	Kerr McGee Corp Gtd Nt .....	.	2FE	..1,765,320	125,3390	1,880,084	1,500,000	1,754,925	1,880,084	1,500,000	1,754,925	(6,355)		7,875	.6,351	MS	34,781	118,125	.04/20/2010	.09/15/2031
49326E-EB-5	KeyCorp Sr Nt Ser H .....	.	2FE	..4,979,400	105,8000	5,289,975	5,000,000	4,993,691	5,289,975	5,000,000	4,993,691	4,272		6,500	.6,598	INN	42,431	325,000	.05/07/2008	.05/14/2013
494550-AW-6	Kinder Morgan Energy - LP Sr Nt .....	.	2FE	..5,057,800	112,9490	5,647,445	5,000,000	5,055,499	5,647,445	5,000,000	5,055,499	(756)		6,950	.6,858	JJ	160,236	347,500	.02/07/2008	.01/15/2038
494550-AY-2	Kinder Morgan Energy - LP Sr Nt .....	.	2FE	..3,012,990	114,2440	3,427,332	3,000,000	3,008,831	3,427,332	3,000,000	3,008,831	(1,167)		5,950	.5,892	FA	67,433	178,500	.02/06/2008	.02/15/2018
494550-BC-9	Kinder Morgan Energy - LP Sr Nt .....	.	2FE	..12,973,480	113,1670	12,977,150	13,000,000	12,977,150	12,973,480	13,000,000	12,977,150	1,838		5,800	.5,825	MS	251,333	754,000	.09/11/2009	.03/01/2021
49725V-AA-0	Kiowa Power Partners LLC Ser A Sr Sec Nt .....	2	1.	..1,209,054	99,9950	1,208,993	1,209,054	1,209,054	1,209,054	1,209,054	1,209,054			4,811	.4,840	MJSD	162	58,168	.11/24/2004	.12/30/2001
500255-AP-9	Kohls Corp Sr Nt .....	.	2FE	..2,727,200	119,1520	2,978,808	2,500,000	2,672,986	2,978,808	2,500,000	2,672,986	(24,472)		6,250	.4,896	JD	6,944	156,250	.09/11/2009	.12/15/2017
50075N-AS-3	Kraft Foods Inc Sr Nt .....	.	2FE	..11,295,140	108,9570	12,371,486	10,400,000	11,073,693	12,371,486	10,400,000	11,073,693	(101,159)		6,500	.5,156	FA	262,869	676,000	.09/23/2009	.08/11/2017
50075N-UW-8	Kraft Foods Inc Sr Nt .....	.	2FE	..8,479,050	117,2160	9,377,296	8,000,000	8,368,672	9,377,296	8,000,000	8,368,672	(50,284)		6,125	.5,231	FA	204,167	490,000	.09/16/2009	.02/01/2018
501044-CC-3	Kroger Co Sr Nt .....	.	2FE	..8,332,223	101,6660	7,696,093	7,570,000	7,676,480	8,332,223	7,570,000	7,676,480	(367,181)		6,750	.1,803	A0	107,873	510,975	.03/10/2010	.04/15/2012
502413-AY-3	L-3 Communications Corp Gtd Nt .....	.	2FE	..4,050,680	101,4420	4,057,680	4,000,000	4,047,401	4,050,680	4,000,000	4,047,401	(2,313)		5,200	.5,014	AO	43,911	104,000	.10/20/2011	.10/15/2019
502413-BA-4	L-3 Communications Corp Gtd Nt .....	1	2FE	..9,874,600	99,1060	9,874,600	10,000,000	9,877,105	9,874,600	9,874,600	9,877,105	2,505		4,950	.5,120	FA	187,000	10,187,000	.10/18/2011	.02/15/2021
50540R-AF-9	Laboratory Corp of America Sr Nt .....	.	2FE	..2,173,540	111,3250	2,226,492	2,000,000	2,121,643	2,173,540	2,000,000	2,121,643	(27,889)		5,625	.3,949	JD	5,000	112,500	.02/03/2010	.12/15/2015
53354#-AC-1	Lincoln Electric Holdings Sr Nt .....	.	1.	..4,000,000	100,8740	4,034,962	4,000,000	4,000,000	4,000,000	4,000,000	4,000,000			6,360	.6,360	MS	77,027	254,400	.03/12/2002	.03/12/2012
544152-AD-3	Lorillard Tobacco Co Co Gtd Nt .....	.	2FE	..2,293,721	101,1480	2,326,411	2,300,000	2,294,193	2,293,721	2,300,000	2,294,193	472		3,500	.3,560	FA	32,871	32,871	.08/01/2011	.08/04/2016
54600#-AC-1	Louis Dreyfus Commodities LLC Sr Nt .....	.	2.	..3,000,000	104,5740	3,137,225	3,000,000	3,000,000	3,137,225	3,000,000	3,000,000			6,070	.6,070	JD	7,082	197,100	.02/01/2011	.12/17/2013
55207B-BB-2	Lyondell Chemical Co Sr Nt .....	1	3FE	..242,968	109,2500	227,038	227,038	242,968	242,968	227,038	227,038	665,481		11,000	.35,186	FA	30,501	74,867	.04/30/2010	.05/01/2018
564759-QB-7	Manufacturers & Traders Tr Co Fx-to-Fit .....	1	1FE	..4,000,000	94,0630	3,762,508	4,000,000	3,762,508	4,000,000	3,762,508	4,000,000			5,629	.5,629	JD	18,763	225,160	.11/28/2006	.12/01/2021
577081-AS-1	Mattel Inc Nt .....	.	2FE	..4,989,750	105,0690	5,253,445	5,000,000	4,997,303	5,253,445	5,000,000	4,997,303	2,107		5,625	.5,672	MS	82,813	281,250	.03/04/2008	.03/15/2013
579780-AG-2	McCormick & Co Inc MT Nt .....	.	1FE	..17,956,800	108,8160	19,586,862	18,000,000	17,971,681	19,586,862	18,000,000	17,971,681	4,074		5,250	.5,293	MS	17,500	52,500	.08/26/2008	.09/01/2013
580645-AE-9	McGraw-Hill Cos Sr Nt .....	.	1FE	..12,112,100	141,6140	14,161,440	10,000,000	12,041,923	14,161,440	10,000,000	12,041,923	(70,177)		5,900	.5,933	AO	224,200	1,062,000	.10/30/2007	.11/15/2017
581557-AM-7	McKesson Corp Deb .....	.	1FE	..11,122,100	141,6140	14,161,440	10,000,000	12,041,923	14,161,440	10,000,000	12,041,923	(70,177)		7,650	.5,630	MS	255,000	382,500	.02/24/2011	.03/01/2027
581550-AE-3	McKesson Corp Sr Nt .....	.	1FE	..5,419,480	127,8160	5,500,000	5,420,315	5,420,315	5,419,480	5,500,000	5,420,315	835		6,000	.6,107	MS	110,000	167,750	.02/23/2011	.03/01/2041
585055-AN-6	Medtronic Inc Sr Nt .....	.	1FE	..5,161,900	119,0440	5,952,210	5,000,000	5,126,120	5,161,900	5,000,000	5									

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes			6 Bond Char	7 NAIC Des.	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3 C o d e	4 F o r e i g n	5			8 Rate Used to Obtain Fair Value	9 Fair Value			Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired
63615#-AA-9	National Football League Sr Nt	2	1	..4,469,312	111,0330	..4,962,405	..4,469,312	..4,469,312	..4,469,312	..4,469,312	..6,690	..6,692	AO	..63,122	298,997	..08/15/2001	..10/15/2016				
637071-AH-4	National Oilwell Varco Inc Sr Nt Ser B	1	2FE	..4,425,000	102,3730	..5,118,665	5,000,000	4,635,402	..82,785	..82,785	6,125	..8,507	FA	..115,694	306,250	..04/08/2009	..08/15/2015				
652482-BX-7	News America Inc Co Gtd Nt	2FE	..7,762,911	111,6640	..8,374,770	7,500,000	7,727,830	..(20,471)	..(20,471)	..(20,471)	5,650	..5,208	FA	160,083	423,750	..03/24/2010	..08/15/2020				
654742-AA-3	Nissan Motor Acceptance Corp Sr Nt	2FE	..8,218,400	101,2900	..8,103,160	8,000,000	8,160,203	..(58,197)	..(58,197)	..(58,197)	3,250	..1,374	JJ	109,056	..08/04/2011	..01/30/2013					
654894-AF-1	Noble Energy Inc Sr Nt	2FE	..3,545,100	133,4680	..4,004,049	3,000,000	3,517,201	..(19,849)	..(19,849)	..(19,849)	8,000	..6,232	AO	..60,000	240,000	..07/19/2010	..04/01/2027				
655042-AD-1	Noble Corp Sr Nt	2FE	..3,931,168	127,0440	..4,128,914	3,250,000	3,863,713	..(67,455)	..(67,455)	..(67,455)	7,500	..4,411	MS	71,771	243,750	..01/13/2011	..03/15/2019				
656780-*A-4	North American Coal Corp Sr Nt	2	2	..1,723,770	105,9570	..1,816,401	1,714,286	..(720)	..(720)	..(720)	6,060	..5,961	AO	25,106	103,888	..10/04/2004	..10/04/2014				
66988A-AD-6	Novant Health Inc Nt	1FE	..3,000,000	111,2700	..3,338,106	3,000,000	3,000,000	..(227)	..(227)	..(227)	5,345	..5,345	MN	..26,725	160,350	..11/03/2009	..11/01/2016				
670877-AA-7	OMX Timber Fin Inv LLC Gtd Nt Ser A-1	1	1FE	..2,003,660	104,1700	..2,083,400	2,000,000	2,002,269	..(227)	..(227)	5,420	..5,402	AO	18,368	108,400	..01/19/2005	..10/31/2019				
67112*-AB-0	OWT Homelite Royal Funding Tr Sr Nt	3	..756,373	101,8520	..763,891	750,000	752,986	..(1,846)	..(1,846)	..(1,846)	6,700	..6,416	JD	..140	50,250	..02/01/2010	..06/30/2013				
679574-AG-8	Old Dominion Elec 1st Mtg Bd	2	1FE	..1,416,667	112,1980	..1,589,472	1,416,667	..(206,661)	..(206,661)	..(206,661)	6,210	..6,210	JD	..7,331	87,975	..12/12/2002	..12/01/2028				
681919-AS-5	Omnicom Group Inc Sr Nt	2FE	..11,265,100	111,1890	..11,118,910	10,000,000	10,971,280	..(206,661)	..(206,661)	..(206,661)	5,900	..3,443	AO	..124,556	590,000	..07/19/2010	..04/15/2016				
68233D-AR-8	Oncor Electric Delivery Sr Sec Nt	2FE	..11,380,900	128,0980	..12,809,780	10,000,000	11,219,536	..(82,184)	..(82,184)	..(82,184)	7,000	..5,475	MS	..233,333	700,000	..12/17/2009	..09/01/2022				
68233J-AD-6	Oncor Electric Delivery 1st Mtg Bd	2FE	..14,644,888	121,6100	..15,809,287	13,000,000	14,317,229	..(162,631)	..(162,631)	..(162,631)	6,800	..4,994	MS	..294,667	884,000	..12/16/2009	..09/01/2018				
68233J-AH-7	Oncor Electric Delivery Sr Nt	2FE	..8,155,815	113,5320	..9,082,552	8,000,000	8,155,016	..(799)	..(799)	..(799)	5,250	..5,121	MS	106,167	210,000	..05/31/2011	..09/30/2040				
68268N-EE-3	Onek Partners LP Sr Nt	2FE	..4,963,250	128,3690	..6,418,440	5,000,000	4,986,618	..(1,299)	..(1,299)	..(1,299)	8,625	..8,676	MS	..143,750	431,250	..02/26/2009	..03/01/2019				
68389X-AC-9	Oracle Corp Sr Nt	1FE	..7,282,988	121,3490	..8,494,395	7,000,000	7,211,367	..(27,849)	..(27,849)	..(27,849)	5,750	..5,180	AO	..84,972	402,500	..05/08/2009	..04/15/2018				
68389X-AG-0	Oracle Corp Sr Nt	1FE	..996,950	117,9000	..1,179,003	1,000,000	997,571	..260	..260	..260	5,000	..5,039	JJ	..24,028	..50,000	..06/30/2009	..07/08/2019				
68389X-AM-7	Oracle Corp Sr Nt	1FE	..9,886,294	121,8280	..12,182,770	10,000,000	9,886,627	..333	..333	..333	5,375	..5,454	JJ	..247,847	..247,847	..12/16/2011	..07/15/2040				
69352J-AM-9	PPL Energy Supply LLC Sr Nt	2FE	..3,001,480	106,8400	..3,205,191	3,000,000	3,000,490	..(295)	..(295)	..(295)	6,300	..6,289	JJ	..87,150	189,000	..07/16/2008	..07/15/2013				
69362B-AY-8	PSEG Power LLC Sr Nt	2FE	..3,530,520	103,8580	..3,635,027	3,500,000	3,529,874	..(646)	..(646)	..(646)	4,150	..4,043	MS	..41,154	..41,154	..09/23/2011	..09/15/2021				
694308-GQ-4	Pacific Gas & Elec Co Sr Nt	1FE	..7,917,980	128,8790	..10,310,344	8,000,000	7,920,759	..1,077	..1,077	..1,077	6,250	..6,327	MS	..166,667	500,000	..03/03/2009	..03/01/2039				
695114-BZ-0	Pacificorp 1st Mtg Bd	1FE	..10,005,200	115,3350	..11,533,490	10,000,000	10,005,200	..(1,233)	..(1,233)	..(1,233)	5,250	..5,246	JD	..23,333	525,000	..05/21/2010	..06/15/2035				
695114-CG-1	Pacificorp 1st Mtg Bd	1FE	..995,950	131,8190	..1,318,190	1,000,000	996,189	..58	..58	..58	6,250	..6,280	AO	..13,194	62,500	..03/02/2009	..07/15/2037				
695114-CK-2	Pacificorp 1st Mtg Bd	1FE	..1,453,599	118,0890	..1,453,031	1,405,000	1,441,730	..(4,249)	..(4,249)	..(4,249)	5,500	..5,054	JJ	..35,632	..77,275	..01/16/2009	..07/15/2019				
695114-CL-0	Pacificorp 1st Mtg Bd	1FE	..2,931,660	127,6960	..3,830,892	3,000,000	2,934,487	..927	..927	..927	6,000	..6,167	JJ	..83,000	180,000	..03/02/2009	..01/15/2039				
696390-AA-0	Palisade Holdings L L C Sub Nt	2	6	..0.0000	..0.0000	..0.0000	..0.0000	..497,166	..497,166	..497,166	6,838	..0.0000	FMAN	..0.0000	..0.0000	..03/10/2000	..11/30/2027				
71713U-AO-5	Pharmacia Corp Deb	1FE	..2,277,420	125,2120	..2,504,232	2,000,000	2,162,644	..(19,176)	..(19,176)	..(19,176)	6,500	..5,090	JD	..10,833	130,000	..01/27/2005	..12/01/2018				
718172-AA-7	Philip Morris Intl Inc Sr Nt	1FE	..12,898,156	118,2820	..14,046,023	11,875,000	12,670,414	..(105,794)	..(105,794)	..(105,794)	5,650	..4,432	MN	..83,867	670,938	..10/20/2009	..05/16/2018				
718172-AK-5	Philip Morris Intl Inc Sr Nt	1FE	..5,452,418	109,7870	..5,489,330	5,000,000	5,442,960	..(9,458)	..(9,458)	..(9,458)	4,125	..3,032	MN	..25,208	103,698	..10/04/2011	..05/17/2021				
72153*-AA-2	Pillsbury Winthrop LLP Sr Nt Ser A-1	2	2	..888,889	103,7580	..922,292	888,889	..888,889	..888,889	..888,889	4,110	..4,110	JD	..16,541	..36,533	..07/18/2003	..07/18/2015				
73932L-AA-1	Power Receivable Finance LLC Sr Nt	2	2FE	..207,405	100,0000	..207,466	207,466	..B	..B	..B	6,290	..6,347	JAAJ	..3,262	..13,050	..10/08/2003	..01/01/2012				
742741-AA-9	Procter & Gamble ESOP Deb Ser A	2	1FE	..5,157,240	134,5840	..5,268,694	3,914,800	..(50,365)	..(50,365)	..(50,365)	9,360	..3,072	JJ	..183,213	..183,213	..07/20/2011	..01/01/2021				
744448-BU-4	Public Svc Co CO 1st Mtg Bd	1FE	..11,252,700	105,1800	..10,518,000	10,000,000	10,211,818	..(271,304)	..(271,304)	..(271,304)	7,875	..4,952	AO	..196,875	787,500	..11/08/2007	..10/01/2012				
744560-AL-0	Public Svc Elec & Gas MT Nt Ser C	1FE	..10,533,666	107,3470	..10,634,818	9,907,000	10,162,213	..(145,728)	..(145,728)	..(145,728)	5,375	..3,764	MS	..177,500	532,501	..05/13/2009	..09/01/2013				
74834L-AM-2	Quest Diagnostics Inc Gtd Nt	2FE	..4,842,844	118,2740	..5,634,573	4,764,000	4,816,892	..(7,861)	..(7,861)	..(7,861)	6,400	..6,159	JJ	..152,448	304,896	..05/09/2008	..07/01/2017				
74834L-AN-0	Quest Diagnostics Inc Gtd Nt	2FE	..19,774,384	124,3300	..22,749,812	18,298,000	19,746,527	..(23,902)	..(23,902)	..(23,902)	6,950	..6,313	JJ	..635,856	..1,271,711	..10/05/2010	..07/01/2037				

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes			6 Actual Cost	7 Rate Used to Obtain Fair Value	Fair Value		10 Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value				Interest					
		3 C o d e	4 F o r e i g n	5 Bond Char			8 Fair Value	9 Par Value			12 Current Year's (Amor- tiza- tion) Accre- tion	13 Current Year's Other Than Tempo- rary Impair- ment Recog- nized	14 Tempo- rary Impair- ment Recog- nized	15 Total Foreign Ex- change in Book/ Adjusted Carrying Value	16 Rate of	17 Effec- tive Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired
784671-AA-7	SSMC IV Ltd Partnership 1st Mtg Bd	2	.1FE		267,988	104,3830	252,543	241,940	247,116	(2,897)				6.625	.4,190	MN	.2,048	16,029	.07/01/2004	.05/15/2013
80689#-AY-2	Schneider National Leasing Inc Sr Nt		.2		2,000,000	105,7230	.2,114,467	2,000,000	2,000,000					5.440	.5,440	FA	.45,031	108,800	.02/02/2004	.02/02/2014
808626-AC-9	Science Applications Intl Corp Nt		.1FE		995,994	102,2450	.1,022,445	1,000,000	999,735		.505			6.250	.6,305	JJ	.31,250	62,500	.11/08/2002	.07/01/2012
81775#-AA-7	SES Global Americas Gtd Sr Nt Ser A	2	.2		2,045,715	103,4030	.2,066,066	2,000,000	2,009,168		(3,531)			5.290	.4,898	MS	.26,744	105,800	.10/02/2003	.09/30/2013
842400-ER-0	Southern CA Edison Co 1st Ref Mtg Bd		.1FE		12,489,120	108,2060	.12,768,273	11,800,000	12,112,447		(145,131)			5.000	.3,640	JJ	.272,056	590,000	.04/22/2009	.01/15/2014
842587-CE-5	Southern Co Sr Nt		.1FE		.23,601,850	106,8250	.25,103,852	23,500,000	23,550,802		(20,054)			4.150	.4,053	MN	.124,615	975,250	.05/12/2009	.05/15/2014
854502-AC-5	Stanley Black & Decker Inc Co Gtd Nt	1	.1FE		5,993,880	102,0420	.6,122,532	6,000,000	5,993,933		.53			3.400	.3,412	JD	.22,100		.11/17/2011	.12/01/2021
85915#-AE-1	Stericycle Inc Sr Nt Ser B		.2		10,000,000	103,1530	.10,315,290	10,000,000	10,000,000					4.470	.4,470	AO	.94,367	447,000	.10/15/2010	.10/15/2020
86765B-AB-5	Sunoco Logistics Ptnrs Op LP Nt		.2FE		1,987,027	100,6490	.2,012,978	2,000,000	1,999,774		.1,800			7.250	.7,346	FA	.54,778	145,000	.08/12/2002	.02/15/2012
86765B-AB-6	Sunoco Logistics Ptnrs Op LP Nt		.2FE		8,999,550	111,7720	.10,059,498	9,000,000	8,999,989		.5			8.750	.8,750	FA	.297,500	787,500	.02/03/2009	.02/15/2014
86765B-AG-4	Sunoco Logistics Ptnrs Op LP Co Gtd Nt		.2FE		4,986,600	106,2900	.5,314,475	5,000,000	4,988,692		.1,077			5.500	.5,535	FA	.103,889	275,000	.02/18/2010	.02/15/2026
86765B-AH-2	Sunoco Logistics Ptnrs Op LP Co Gtd Nt		.2FE		.27,970,650	115,0190	.32,205,404	28,000,000	.27,971,730		.315			6.850	.6,858	FA	.724,578	1,918,000	.03/03/2010	.02/15/2040
86765B-AJ-8	Sunoco Logistics Ptnrs Op LP Co Gtd Nt		.2FE		.3,997,920	102,2390	.4,089,576	4,000,000	.3,998,042		.122			4.650	.4,656	FA	.76,983		.07/28/2011	.02/15/2022
870836-AB-9	Swiss Bank Corp Sr Sub Nt	E	.1FE		9,818,775	111,4760	.9,475,460	8,500,000	9,628,973		(189,802)			7.375	.3,362	JJ	.289,059	313,438	.05/06/2011	.07/15/2015
871829-AM-9	Sysco Corp Sr Nt		.1FE		5,023,500	119,7650	.5,988,230	5,000,000	5,018,359		(2,041)			5.375	.5,313	MS	.77,639	268,750	.04/06/2009	.03/17/2019
871829-AN-7	Sysco Corp Nt		.1FE		2,595,875	144,0440	.3,601,103	2,500,000	2,592,809		(1,257)			6.625	.6,337	MS	.47,847	.165,625	.04/13/2009	.03/17/2039
872287-AF-4	TCI Communications Inc Deb		.2FE		4,910,610	132,4240	.5,297,680	4,000,000	4,733,641		(32,454)			7.875	.5,938	FA	.119,000	315,000	.08/25/2005	.02/15/2026
87875U-AC-6	Teco Finance Inc Co Gtd Nt		.2FE		9,433,086	112,1550	.9,369,420	8,354,000	9,078,002		(199,378)			6.750	.3,948	MN	.93,983	563,895	.03/05/2010	.05/01/2015
87875U-AJ-1	Teco Finance Inc Co Gtd Nt		.2FE		4,993,400	105,1720	.5,256,575	5,000,000	4,995,215		.1,024			4.000	.4,025	MS	.56,889	200,000	.03/09/2010	.03/15/2016
87875U-AK-8	Teco Finance Inc Gtd Nt		.2FE		1,991,820	111,1150	.2,222,306	2,000,000	1,992,999		.668			5.150	.5,203	MS	.30,328	103,000	.03/05/2010	.03/15/2020
879240-AN-9	Tele-Communications Inc Deb Nt		.2FE		2,151,420	100,6630	.2,013,256	2,000,000	2,004,566		(53,335)			9.800	.6,977	FA	.81,667	196,000	.01/20/2009	.02/01/2012
88031R-AA-6	Tenaska Alabama II Partners LP Sr Sec Nt	2	.2FE		1,688,066	106,4950	.1,797,705	1,688,066	1,688,066					6.125	.6,172	MJSD	.287	103,394	.10/09/2003	.03/30/2023
883556-АЗ-5	Thermo Fisher Scientific Inc Sr Nt	1	.1FE		7,984,720	104,4400	.8,355,232	8,000,000	7,985,196		.476			3.600	.3,623	FA	.108,000		.08/09/2011	.08/15/2021
886420-AD-9	Tidewater Inc Sr Nt		.2		1,500,000	103,5390	.1,553,091	1,500,000	.1,500,000					4.440	.4,440	JJ	.27,935	.66,600	.07/08/2003	.07/30/2013
887317-AC-9	Time Warner Inc Nt		.2FE		2,647,650	115,4230	.2,885,565	2,500,000	2,605,675		(18,778)			5.875	.4,889	MN	.18,767	.146,875	.09/02/2009	.11/15/2016
887317-AE-5	Time Warner Inc Co Gtd Nt		.2FE		10,298,900	117,7910	.11,779,050	10,000,000	10,293,916		(3,898)			6.200	.5,983	MS	.182,556	.620,000	.05/21/2010	.03/15/2040
88732J-AG-3	Time Warner Cable Inc Co Gtd Nt		.2FE		3,042,150	102,2550	.3,067,644	3,000,000	3,005,326		(10,207)			5.400	.5,038	JJ	.80,550	.162,000	.02/06/2008	.07/02/2012
88732J-AL-2	Time Warner Cable Inc Sr Nt		.2FE		9,991,700	118,7720	.11,877,150	10,000,000	9,994,296		.679			6.750	.6,761	JJ	.337,500	.675,000	.06/16/2008	.07/01/2018
88732J-AN-8	Time Warner Cable Inc Sr Nt		.2FE		5,111,600	121,5160	.6,075,785	5,000,000	5,108,397		(1,361)			7.300	.7,117	JJ	.182,500	.365,000	.02/03/2009	.07/01/2038
88732J-AU-2	Time Warner Cable Inc Co Gtd Nt		.2FE		6,905,990	118,1720	.7,681,167	6,500,000	.6,894,746		(5,302)			6.750	.6,283	JD	.19,500	.438,750	.09/02/2009	.06/15/2039
89233P-AB-9	Toyota Motor Credit Corp MT Nt		.1FE		10,109,800	105,1820	.10,518,160	10,000,000	10,078,015		(21,112)			3.200	.2,961	JD	.12,444	.320,000	.06/22/2010	.06/17/2015
89233P-4C-7	Toyota Motor Credit Corp MT Nt		.1FE		3,845,799	109,1500	.3,969,771	3,637,000	3,837,035		(8,764)			4.500	.3,736	JD	.6,365	.81,833	.07/20/2011	.06/17/2020
89233P-4S-2	Toyota Motor Credit Corp Sr Nt		.1FE		2,799,056	109,3750	.2,843,745	2,600,000	2,791,886		(7,170)			4.250	.3,298	JJ	.52,181	.328,000	.08/03/2011	.01/11/2021
89615#-AF-3	Trident Seafoods Corp Sr Sec Nt		.2		2,000,000	101,0080	.2,020,160	2,000,000	2,000,000					7.320	.7,320	MS	.43,107	.146,400	.03/21/2002	.03/15/2012
89615#-AH-9	Trident Seafoods Corp Sr Sec Nt		.2		2,000,000	112,4740	.2,249,482	2,000,000	2,000,000					5.960	.5,960	MS	.33,111	.119,200	.09/21/2006	.09/21/2016
902690-AH-2	UGI Utilities Inc MT Nt		.1FE		1,250,000	102,6370	.1,282,963	1,250,000	.1,250,000					5.530	.5,532	MN	.8,833	.69,125	.09/20/2002	.09/25/2012
902911-AM-8	UST Inc Sr Nt		.2FE		4,552,805	102,8650	.4,433,755	4,320,000	.4,452,130		(100,675)			6.625	.6,014	JJ	.131,970	.171,970	.07/29/2011	.07/15/2012
906548-BZ-4	Union Elec Co 1st Mtg Bd		.1FE		1,705,988	107,8090	.1,886,663	1,750,000	.1,733,830		.4,472			4.750	.5,062	AO	.20,781	.83,125	.10/05/2004	.04/01/2015
907818-DC-9	Union Pacific Corp Sr Nt		.2FE		23,597,508	108,1870	.23,801,096	22,000,000	.22,819,258		(366,913)			5.125	.3,293	FA	.425,944	.1,127,500	.11/02/2009	.02/15/2014
90982P-AA-5	United Cities Gas Co Nt Ser A		.2FE		1,041,000	113,4220	.1,134,224	1,000,000												

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes			6 Bond Char	7 NAIC Des.	Fair Value		10 Rate Used to Obtain Fair Value	11 Par Value	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3 C o d e	4 F o r e i g n	5			8	9			12 Book/ Adjusted Carrying Value	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
94106L-AW-9	Waste Management Inc Co Gtd Nt		2FE	.21,447,755	109,7040		.21,940,800		20,000,000	.21,283,423		(125,486)		4.750	3.857	JD	.2,639	950,000	.08/31/2010	.06/30/2020	
94403*-AW-6	Walla Inc Sr Nt		2	1,519,601	104,3140		1,532,115		1,468,750	1,479,116		(5,158)		8.010	.7,220	JD	.5,556	117,647	.08/02/2004	.06/14/2013	
949746-NY-3	Wells Fargo & Co Sr Nt		1FE	1,901,740	103,3500		2,067,002		2,000,000	1,974,143		22,607		4.375	5.626	JJ	36,701	.87,500	.07/28/2008	.01/31/2013	
952355-B8-3	West Corp Term Ln B-5 Nt 3		3FE	244,367	99,1670		242,331		244,367					4.510	4.547	MON	.214	11,442	.11/29/2010	.07/15/2016	
952355-B8-3	West Corp Term Ln B-5 Nt 1		3FE	134,803	99,1670		133,679		134,803					4.520	4.549	MON	.525	.16,194	.10/05/2010	.07/15/2016	
952355-B8-3	West Corp Term Ln B-5 Nt 2		3FE	215,690	99,1670		213,892		215,690					4.666	4.740	JAO	2,037	8,255	.11/26/2010	.07/15/2016	
95235L-AF-7	West Corp Term Ln B-2 Nt 13		3FE	100,849	99,1250		99,966		100,849					2.635	5.709	MON	.52	2,810	.11/29/2010	.10/24/2013	
95235L-AF-7	West Corp Term Ln B-2 Nt 20		3FE	17,910	99,1250		17,753		17,910					2.646	2.661	MON	.40		.12/02/2011	.10/24/2013	
95235L-AF-7	West Corp Term Ln B-2 Nt 17		3FE	37,372	99,1250		37,045		37,372					2.749	6.636	MUSD	.88	1,008	.11/05/2008	.10/24/2013	
95235L-AF-7	West Corp Term Ln B-2 Nt 16		3FE	88,453	99,1250		87,679		88,453					2.791	3.220	JAO	.505	.1,979	.11/26/2010	.10/24/2013	
95235L-AJ-9	West Corp Term Ln B-4 Nt 3		3FE	502,370	99,1200		497,949		502,370					4.135	4.158	MON	.404	23,523	.11/29/2010	.07/15/2016	
95235L-AJ-9	West Corp Term Ln B-4 Nt 1		3FE	749,397	99,1200		742,802		749,397					4.249	4.485	MUSD	.2,742	34,434	.09/10/2009	.07/15/2016	
95235L-AJ-9	West Corp Term Ln B-4 Nt 2		3FE	440,621	99,1200		436,743		440,621					4.291	4.219	JAO	.3,876	16,866	.11/26/2010	.07/15/2016	
958587-BD-8	Western MA Elec Co Nt		2FE	994,020	105,2010		1,052,011		1,000,000	998,770		690		5,000	5,078	MS	16,667	50,000	.09/25/2003	.09/01/2013	
961068-AE-9	Westmoreland Mining LLC Sr Sec Nt		2	3...	1,880,000	105,3400	1,980,385		1,880,000	1,880,000				8,020	8,098	MUSD	.419	150,776	.06/26/2008	.03/31/2018	
96950F-AB-0	Williams Partners LP Sr Nt		2FE	1,999,158	104,9790		2,099,586		2,000,000	1,999,457				3,800	3,809	FA	.28,711	.76,000	.07/09/2010	.02/15/2015	
96950F-AB-1	Williams Partners LP Sr Nt		2FE	17,982,750	121,9300		22,069,240		17,990,416					6,300	6,346	AO	240,730	1,140,300	.07/09/2010	.04/15/2040	
96950H-AD-2	Williams Partners LP Sr Nt		2FE	7,976,080	118,6340		8,304,366		7,000,000	7,781,159		(132,904)		7,250	4,753	FA	211,458	507,500	.06/30/2010	.02/01/2017	
976843-BC-5	Wisconsin Public Service Corp Sr Nt		1FE	1,992,000	103,6330		2,072,652		2,000,000	1,999,099		941		4,875	4,926	JD	.8,125	.97,500	.12/09/2002	.12/01/2012	
983024-AE-0	Wyeth Nt		1FE	2,994,120	109,6260		3,288,780		3,000,000	2,998,598		618		5,500	5,524	FA	68,750	165,000	.12/11/2003	.02/01/2014	
98389B-AM-2	Xcel Energy Inc Sr Nt		1	11,210,700	112,7020		11,270,220		10,000,000	11,207,339		(3,361)		4,700	2,968	MN	.60,056		.12/20/2011	.11/15/2019	
984121-CD-3	Xerox Corp Sr Nt		2FE	4,966,075	101,3460		5,067,320		5,000,000	4,966,983		908		4,500	4,587	MM	28,750	110,625	.09/29/2011	.05/15/2021	
988498-AC-5	Yum Brands Inc Sr Nt		2FE	3,306,991	117,1820		3,515,466		3,000,000	3,243,645		(33,040)		6,250	4,724	MS	55,208	187,500	.01/12/2010	.03/15/2018	
988498-AB-8	Yum Brands Inc Sr Nt		2FE	1,008,060	111,8840		1,118,838		1,000,000	1,006,658		(686)		5,300	5,194	MS	15,606	53,000	.09/29/2009	.09/15/2019	
98934K-AB-6	Zeneca Wilmington Gtd Deb		1FE	593,395	136,9760		.684,882		500,000	567,461		(3,954)		7,000	5,442	MN	.4,472	35,000	.02/25/2004	.11/15/2023	
K7802#-AN-9	Royal Greenland A/S Sr Nt		1	11,000,000	118,5040		13,035,458		11,000,000	11,000,000				6,670	6,670	FA	254,757	733,700	.08/26/2009	.08/26/2016	
008916-AC-2	Agrium Inc Sr Nt		A.	4,070,528	127,3710		4,483,466		3,520,000	4,035,239		(20,038)		7,800	6,284	FA	114,400	274,560	.03/02/2010	.02/01/2027	
008916-AH-1	Agrium Inc Sr Nt		A.	9,756,871	120,6230		10,416,530		8,635,000	9,629,273		(83,520)		6,750	4,791	JJ	268,764	405,000	.09/28/2011	.01/15/2019	
012873-AK-1	Alberta Energy Co Ltd Sr Nt		A.	5,378,805	125,0610		5,627,763		4,500,000	5,347,746		(22,418)		7,375	5,768	MN	55,313	331,875	.07/23/2010	.11/01/2031	
136375-BT-8	Canadian Natl RR Co Nt		A.	11,865,720	120,3610		14,443,296		12,000,000	11,896,744				5,550	5,698	MS	222,000	666,000	.02/18/2009	.03/01/2019	
136454-AA-3	Canadian Pacific Railway Co Deb Nt Ser 9		A.	3,642,872	104,8840		3,112,593		2,967,644		3,076,513		(52,518)		7,480	3,867	JAN	214,580	221,980	.06/11/2003	.01/13/2014
13645R-AQ-7	Canadian Pacific Railway Sr Nt		A.	6,830,880	105,7110		7,399,777		7,000,000	6,830,880				5,750	5,923	JJ	33,542		.11/28/2011	.01/15/2042	
15135U-AB-5	Cenovus Energy Inc Sr Nt		2FE	4,995,844	107,7280		5,386,410		5,000,000	4,997,425				4,500	4,520	MS	66,250	225,000	.07/08/2010	.09/15/2014	
29250N-AB-1	Enbridge Inc Sr Nt		2FE	5,846,040	112,0140		6,720,858		6,000,000	5,904,420				5,600	5,958	AO	84,000	336,000	.10/03/2007	.04/01/2017	
448055-AD-5	Husky Energy Inc Sr Nt		A.	23,637,682	125,4630		27,269,383		21,735,000	23,613,336		(24,346)		6,800	6,128	MS	435,183	1,477,980	.02/17/2011	.09/15/2037	
53278L-A#-4	Linamar Corp Nt		A.	10,000,000	110,1430		11,014,287		10,000,000	10,000,000				5,310	5,310	JJ	234,525	531,000	.07/22/2010	.07/22/2017	
73755L-AE-7	Potash Corp Saskatchewan Inc Sr Nt		A.	9,322,095	109,7500		9,328,733		8,500,000	9,168,597		(116,238)		5,250	1,841	MN	57,021	301,875	.10/12/2011	.05/15/2014	
73755L-AG-2	Potash Corp Saskatchewan Inc Sr Nt		A.	2,070,580	107,2130		2,144,268		2,000,000	2,051,451		(12,777)		3,750	3,018	MS	18,958	.75,000	.06/23/2010	.09/30/2015	
77509N-AP-8	Rogers Cable Inc Nt		A.	15,474,300	115,0130		17,251,890		15,000,000	15,231,479		(63,394)		6,750	6,211	MS	298,125	1,012,500	.10/05/2007	.03/15/2015	
775310-AD-0	Rogers Communications Inc Sec Nt		A.	6,188,728	110,2630		6,648,871		6,030,000	6,103,234		(30,893)		6,375	5,770	MS	128,138	384,413	.04/15/2009	.03/01/2014	
78008K-BS-1	Royal Bank of Canada MT Nt		A.	24,940,000	102,7900		25,697,525		25,000,000	24,955,173		10,610		2,625	2,673	JD	29,167	656,250	.07/07/2010	.12/15/2015	
80102#-AA-3	Sanimax GP Sr Nt		A.	2,	2,000,000	100,8770	2,017,548		2,000,000	2,000,000				5,100	5,100	JD	567	102,000			

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes			6 Bond Char	7 NAIC Des.	Fair Value		10 Rate Used to Obtain Fair Value	11 Par Value	Change in Book/Adjusted Carrying Value				Interest					
		3 C o d e	4 F o r e i g n	5			8 Actual Cost	9 Fair Value			12 Book/ Adjusted Carrying Value	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of Effect ive Rate of	17 When Paid	18 Admitted Amount Due and Accrued	19 Amount Received During Year	20	21
05541V-AD-8	BG Energy Cap PLC Co Gtd Nt	F	.1FE	5,110,850	102,1860		5,109,280		5,000,000	5,110,556		(294)		2.875	2.383	A0	31,545	12/21/2011	10/15/2016	
05541V-AE-6	BG Energy Cap PLC Co Gtd Nt	F	.1FE	5,952,600	103,0770		6,184,608		6,000,000	5,953,456		856		4.000	4.097	A0	52,667	10/06/2011	10/15/2021	
055451-AG-3	BHP Billiton Fin USA Ltd Co Gtd Nt	F	.1FE	5,080,150	109,9210		5,496,040		5,000,000	5,038,893		(15,914)		5.500	.5129	A0	68,750	275,000	04/08/2009	04/01/2014
05565Q-BF-4	BP Capital Markets PLC Sr Nt	F	.1FE	29,778,348	107,2560		29,390,399		27,402,000	28,511,015		(576,350)		5.250	.2980	MN	215,791	1,438,602	11/02/2009	11/07/2013
05565Q-BL-1	BP Capital Markets PLC Co Gtd Nt	F	.1FE	5,395,335	105,0840		5,779,637		5,500,000	5,447,249		20,958		3.625	.4057	MN	29,352	199,374	06/11/2009	05/08/2014
05567H-DC-7	BNP Paribas SA SIFMA MT Nt	R	.1FE	10,000,000	113,4400		11,344,000		10,000,000	10,000,000				10.439	.7,381	MJSD	52,194	1,162,012	12/12/2007	12/13/2027
22303Q-AG-5	Covidien International Fin SA Gtd Nt	F	.1FE	8,967,300	118,5000		10,072,509		8,500,000	8,848,475		(51,308)		6.000	.5,163	A0	510,000	.09/16/2008	10/15/2017	
25156P-AL-7	Deutsche Telekom Co Gtd Nt	F	.2FE	5,250,500	119,2470		5,962,350		5,000,000	5,192,247		(22,945)		6.750	.6,038	FA	122,813	337,500	04/17/2009	08/20/2018
25156P-AN-3	Deutsche Telekom Co Gtd Nt	F	.2FE	1,289,460	114,8000		1,377,600		1,200,000	1,272,592		(7,771)		6.000	.5,024	JJ	34,600	72,000	09/23/2009	07/08/2019
25243Y-AN-9	Diageo Cap Plc Co Gtd Nt	F	.1FE	8,379,982	112,8650		8,351,973		7,400,000	7,832,167		(198,625)		7.375	.4,349	JJ	251,651	545,750	02/10/2009	01/15/2014
29266M-AF-6	Energy East Corp Sr Nt	R	.1FE	11,201,500	105,3990		10,539,940		10,000,000	11,156,242		(20,773)		6.750	.5,856	JJ	311,250	675,000	09/03/2009	07/15/2036
35177P-AT-4	France Telecom Sr Nt	F	.1FE	1,492,320	110,0500		1,650,746		1,500,000	1,493,863		645		5.375	.5,442	JJ	38,745	80,625	06/29/2009	07/08/2019
449786-AL-6	Ing Bank NV Sr Nt	R	.1FE	14,991,900	96,6240		14,493,645		15,000,000	14,993,087		1,187		4.000	.4,012	MS	176,667	300,000	03/08/2011	03/15/2016
45074G-AA-8	Iberdrola Fin Ireland Co Gtd Nt	F	.1FE	3,993,160	99,8390		3,993,560		4,000,000	3,996,157		1,328		3.800	.3,838	MS	46,444	152,000	09/08/2009	09/11/2014
5006EP-AB-7	Korea East-West Power Co Sr Nt	F	.1FE	10,860,190	102,7440		11,301,817		11,000,000	10,979,627		22,261		5.250	.5,471	MN	73,792	577,500	11/09/2005	11/15/2012
65504L-AD-9	Noble Hldg Int'l Co Gtd Nt	F	.2FE	15,621,600	112,6230		17,231,304		15,300,000	15,615,956		(4,110)		6.200	.6,047	FA	395,250	961,775	07/22/2010	08/01/2040
65557C-AA-1	Nordea Bank AB Sr Nt	F	.1FE	8,124,400	101,5930		8,127,472		8,000,000	8,081,972		(26,822)		3.700	.3,322	MN	39,467	296,000	05/21/2010	11/13/2014
65557C-AD-5	Nordea Bank AB Sr Nt	F	.1FE	2,519,395	102,2120		2,555,298		2,500,000	2,518,061		(1,334)		4.875	.4,776	JJ	56,536	60,938	02/02/2011	01/14/2021
66989G-AA-8	Novartis Co Gtd Nt	F	.1FE	1,696,974	117,5250		1,700,000		1,697,697	1,697,279		262		5.125	.5,148	FA	34,124	.87,125	02/04/2009	02/10/2019
66989H-AA-6	Novartis Co Gtd Nt	F	.1FE	13,278,210	106,9920		13,908,999		13,000,000	13,127,279		(57,136)		4.125	.3,638	FA	210,031	536,250	04/08/2009	02/10/2014
767201-AC-0	Rio Tinto Finance USA Ltd Co Gtd Nt	F	.1FE	4,330,000	120,5310		4,821,228		4,000,000	4,260,535		(32,556)		6.500	.5,308	JJ	119,889	260,000	10/08/2009	07/15/2018
767201-AE-6	Rio Tinto Finance USA Ltd Co Gtd Nt	F	.1FE	3,985,000	106,6090		4,264,360		4,000,000	3,995,013		3,008		5.875	.5,961	JJ	108,361	235,000	06/24/2008	07/15/2013
767201-AQ-9	Rio Tinto Finance USA Ltd Co Gtd Nt	F	.1FE	9,978,920	104,7860		10,478,620		10,000,000	9,979,427		507		3.750	.3,775	MS	106,250	106,250	09/26/2011	09/20/2021
80105N-AG-0	Sanofi - Aventis - ADR Sr Nt	F	.1FE	14,846,400	110,7940		16,619,070		15,000,000	14,855,994		9,594		4.000	.4,126	MS	153,333	300,000	03/22/2011	03/29/2021
80103T-AB-7	Scottish Power PLC Nt	F	.1FE	17,311,200	105,1930		16,830,800		16,000,000	16,806,820		(233,023)		5.375	.3,692	MS	253,222	860,000	10/08/2009	03/15/2015
83239*-AA-7	Smiths Group plc Sr Gtd Nt	R	.2	5,547,346	103,1410		5,672,758		5,500,000	5,506,328		(5,592)		5.450	.5,338	JJ	127,394	299,750	01/28/2003	01/28/2013
85771S-AA-4	StatoilHydro ASA Nt	F	.1FE	6,007,950	115,7250		6,943,476		6,000,000	6,006,090		(685)		5.250	.5,233	A0	66,500	315,000	04/16/2009	04/15/2019
85771S-AB-2	StatoilHydro ASA Nt	F	.1FE	6,008,920	106,6010		6,396,060		6,000,000	6,004,260		(1,761)		3.875	.3,842	A0	49,083	232,500	04/16/2009	04/15/2014
87927V-AU-2	Telecom Italia Cap Gtd Nt	F	.2FE	3,050,100	93,4900		2,804,688		3,000,000	3,035,937		(4,337)		6.999	.6,766	JD	15,748	209,970	06/05/2008	06/04/2018
87938W-AJ-2	Telefonica Emissiones SAU Gtd Nt	F	.2FE	20,000,000	99,4740		19,894,800		20,000,000	19,894,000				4.949	.4,949	JJ	456,408	989,800	06/22/2009	01/15/2015
903830-BA-6	Transocean Sedco Forex Inc Co Gtd Nt	F	.2FE	7,992,490	102,1070		8,168,592		8,000,000	7,992,558		78		5.050	.5,071	JD	29,178	113,000	01/30/2011	12/15/2016
902133-AG-2	Tyco Electronics Group Co Gtd Nt	F	.2FE	5,677,200	132,9830		6,649,135		5,000,000	5,668,396		(8,804)		7.125	.6,090	A0	89,063	356,250	02/11/2011	10/01/2037
9021EQ-AC-8	Tyco/Tyco Int'l Fin SA Co Gtd Nt	F	.1FE	24,234,145	123,2220		25,912,333		21,029,000	23,739,691		(271,381)		7.000	.5,014	JD	65,424	1,472,030	04/13/2010	12/15/2019
9021EQ-AD-6	Tyco/Tyco Int'l Fin SA Co Gtd Nt	R	.1FE	12,255,472	124,0710		13,451,789		12,041,764	12,041,764		(101,077)		6.875	.5,317	JJ	343,706	745,388	10/19/2009	01/15/2021
92857W-AF-7	Vodafone Group PLC Nt	F	.1FE	5,053,200	107,3000		5,364,985		5,000,000	5,019,570		(9,326)		5.000	.4,788	JD	10,417	250,000	02/06/2008	12/16/2013
92857W-AK-6	Vodafone Group PLC Sr Nt	F	.1FE	5,102,800	115,2920		5,764,600		5,000,000	5,067,243		(13,888)		5.750	.5,388	MS	84,653	287,500	04/17/2009	03/15/2016
947075-AC-1	Weatherford Int'l Inc Gtd Nt	R	.2FE	1,831,300	103,9890		2,079,782		2,000,000	1,945,500		41,745		5.150	.5,756	MS	30,328	103,000	01/27/2009	03/15/2013
A8417*-AA-7	Steinhoff Europe AG Sr Nt	F	.2	7,000,000	99,9250		6,994,756		7,000,000	7,000,000				5.020	.5,020	MS	103,466	351,400	03/15/2005	03/15/2012
F9731#-AB-3	Vicat S A Sr Nt	F	.2	2,000,000	102,7940		2,055,883		2,000,000	2,000,000				5.510	.5,510	FA	44,692	110,200	08/05/2003	08/05/2013
G0754#-AD-9	Babcock Int'l Grp Sr Nt Ser B	F	.2	11,000,000	106,0600		11,666,575		11,000,000	11,000,000				5.640	.5,640	MS	179,227	310,		

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes			6 NAIC Des.	7 Actual Cost	Fair Value		10 Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value				Interest				Dates			
		3 C o d e	4 F o r e i g n	5 Bond Char			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Current Year's Other Than Temporary Impairment Recognized	13 Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of Effective Rate of When Paid	17 Admitted Amount Due and Accrued	18 Amount Received During Year	19 20 Acquired	21 20 Maturity			
01297#-AD-0	CSL Finance Pty Ltd Sr Nt .....	D.	.2.			3,383,540	101,7960	.3,571,551	3,508,551	3,505,690		2,744		(114,233)	4.700	.4,788	JD	.5,497	.173,693	.06/19/2006	.12/19/2012	
02264#-AA-5	Challenger Life No 2 Ltd Sub Nt .....	F.	.2FE			3,000,000	84,9830	.2,549,490	3,000,000						6,290	.6,290	JD	.12,580	.188,700	.12/07/2006	.12/07/2016	
02594#-AA-4	Coca-Cola Amatil Ltd Sr Nt .....	F.	.1			5,000,000	110,4750	.5,523,747	5,000,000						5,200	.5,200	MS	.80,167	.260,000	.03/10/2004	.03/10/2016	
03261#-AN-6	Downer Group Fin Pty Gtd Sr Nt Ser F .....	F.	.2			1,000,000	109,5670	.1,095,665	1,000,000	989,395		3,307			6,740	.7,165	AO	.13,293	.67,400	.03/11/2005	.10/20/2014	
07397#-AG-9	Pratt Fin Prop Ltd Ind Aust Sr Nt .....	F.	.2FE			2,000,000	103,9800	.2,079,605	2,000,000	2,000,000					5,600	.5,600	JD	.4,356	.112,000	.12/17/2002	.12/17/2013	
08773#-AO-9	Stockland Finance Pty Ltd Sr Nt .....	F.	.1			10,000,000	108,7570	.10,875,686	10,000,000	10,000,000					5,810	.5,810	JD	.16,139	.581,000	.06/05/2007	.06/21/2015	
X4478#-AA-3	Kesko OYJ Sr NL .....	F.	.3			3,000,000	104,8740	.3,146,219	3,000,000	3,000,000					6,080	.6,080	JD	.10,640	.182,400	.06/10/2004	.06/10/2014	
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						2,611,236,457	XXX	2,791,127,793	2,513,303,310	2,588,115,628	96,514	(11,349,371)			(140,677)	XXX	XXX	XXX	38,192,957	125,805,284	XXX	XXX
000759-CR-9	RMBS American Business Fin Svcs Inc Ser .....		2	.4FM		2,802,584	72,4920	.2,032,104	2,803,227	2,797,505		(793)			6,785	.6,850	MON	.15,850	.151,067	.06/07/2002	.12/01/2015	
000759-CV-0	RMBS American Business Fin Svcs Inc Ser .....		2	.4FM		4,962,726	.69,6100	.3,454,558	4,962,747	3,454,558		(465,512)	(1,329)		5,902	.5,946	MON	.24,408	.307,637	.09/19/2004	.04/01/2016	
000780-HX-7	RMBS ABN AMRO Mtg Corp Ser 2003-8 CI A4 .....		2	.1FM		1,568,161	104,8940	.1,704,562	1,625,037	1,593,318		2,116			5,250	.5,841	MON	.7,110	.85,315	.07/09/2004	.06/01/2033	
00253C-HB-6	RMBS Aames Mtg Tr Ser 2001-3 CI M1 RMBS .....		2	.1FM		1,928,074	43,4200	.839,627	1,933,730	1,927,058		(951)			6,450	.6,483	MON	.10,394	.122,622	.09/07/2001	.04/01/2015	
00253C-HH-3	RMBS Aames Mtg Tr Ser 2001-4 CI A4 RMBS .....		2	.1FM		545,121	97,0480	.529,249	545,345	544,576		.67			6,030	.6,074	MON	.2,740	.32,884	.11/30/2001	.04/01/2031	
00253C-HK-6	RMBS Aames Mtg Tr Ser 2001-4 CI M1 RMBS .....		2	.6FM		736,541	56,8120	.418,641	736,890	735,624		345			6,650	.6,704	MON	.4,084	.49,003	.11/30/2001	.10/01/2028	
00253C-HS-9	RMBS Aames Mtg Tr Ser 2002-1 CI M1 RMBS .....		2	.6FM		567,841	34,7750	.197,464	567,841	197,464		53,685			6,972	.7,018	MON	.3,299	.39,875	.03/14/2002	.10/01/2031	
02149H-AW-0	RMBS Countrywide Alternative Ln Tr Ser 2 .....		2	.4FM		8,050,970	70,5440	.9,472,193	8,050,970	9,472,193		350,865			5,750	.10,222	MON	.45,388	.545,005	.01/26/2007	.09/01/2019	
02639M-AC-0	RMBS American General Mtg Ser 2003-1 CI .....		2	.1FM		479,222	96,2340	.461,416	479,471	478,472		(334)			4,530	.4,539	MON	.1,810	.23,531	.05/21/2003	.06/01/2017	
02639M-AD-8	RMBS American General Mtg Ser 2003-1 CI .....		2	.1FM		899,478	95,9310	.880,890	918,256	909,778		3,910			4,760	.5,174	MON	.3,642	.47,351	.03/27/2006	.04/01/2015	
02660T-ER-0	RMBS American Home Mtg Inv Tr Ser 2005-2 .....		2	.2FM		2,296,582	.89,6330	.2,079,954	2,320,512	2,304,608		1,677			5,064	.5,240	MON	.9,793	.117,511	.08/26/2005	.08/01/2020	
04010A-BW-0	RMBS Argent Securities Inc Ser 2003-WD C .....		2	.1FM		6,936,427	98,3500	.6,825,020	6,939,501	6,931,361		(353)			5,030	.5,059	MON	.29,088	.349,057	.09/22/2003	.06/01/2033	
04541G-AS-1	RMBS Asset Backed Securities Corp Ser 20 .....		2	.1FM		578,338	.99,4640	.553,612	561,792	561,792		(8,175)			7,615	.7,099	MON	.3,532	.42,385	.02/16/2001	.06/01/2016	
05946X-EW-9	RMBS Banc of America Funding Corp Ser 20 .....		2	.1FM		3,699,834	102,1630	.3,730,886	3,651,903	3,659,759		(2,885)			5,500	.5,058	MON	.16,738	.200,855	.09/09/2003	.10/01/2014	
05948K-RM-3	RMBS Bank of America Alt Loan Tr Ser 200 .....		2	.1FM		953,750	.98,8390	.988,391	1,000,000	976,295		4,315			5,000	.5,544	MON	.4,167	.50,000	.07/12/2004	.05/01/2019	
05948K-XO-7	RMBS Bank of America Alt Loan Tr Ser 200 .....		2	.4FM		2,770,131	.85,2170	.2,398,280	2,814,315	2,770,131		(5,354)			5,500	.5,688	MON	.12,899	.154,787	.02/16/2005	.02/01/2035	
05948K-XS-3	RMBS Bank of America Alt Loan Tr Ser 200 .....		2	.4FM		2,561,721	.80,3630	.2,116,293	2,633,417	2,561,721		(1,615)			5,500	.6,208	MON	.12,070	.144,838	.02/14/2005	.04/01/2018	
05949A-KA-7	RMBS Bank of America Mtg Securities Ser .....		2	.1FM		1,690,732	102,3120	.1,687,113	1,648,992	1,654,773		(5,497)			5,500	.5,031	MON	.7,558	.90,695	.02/11/2005	.05/01/2015	
05949A-P5-3	RMBS Bank of America Mtg Securities Ser .....		2	.1FM		3,326,813	.98,9280	.3,264,624	3,300,000	3,294,539		(4,714)			5,250	.5,127	MON	.14,438	.173,250	.02/01/2005	.12/01/2013	
105667-AB-5	RMBS Bravo Mtg Loan Trust Ser 2006-1 CI .....		2	.1FM		3,953,788	.77,0880	.5,364,061	3,953,788	3,953,788					0,534	.31,567	MON	.516	.33,182	.04/28/2006	.05/28/2013	
12489W-NP-5	RMBS C-BASS Tr Ser 2005-C6G CI A4 RMBS .....		2	.1FM		1,998,507	91,3510	.1,982,727	1,996,086	1,996,086		2,884			5,162	.5,178	MON	.8,597	.95,180	.09/23/2005	.02/01/2024	
12558M-BM-3	RMBS CIT Group Home Eq Loan Tr Ser 2003- .....		2	.3FM		681,376	.45,2300	.306,368	680,072	680,072		(6,754)			4,670	.4,636	MON	.2,636	.31,633	.04/06/2004	.10/01/2019	
126673-DQ-2	RMBS CWABS Inc Ser 2004-7 CI MF1 RMBS .....		2	.3FM		2,747,807	29,9770	.2,747,807	2,754,019	2,747,807					5,251	.5,288	MON	.12,051	.144,614	.08/30/2004	.12/01/2022	
12667F-AS-1	RMBS Countrywide Alternative Ln Tr Ser 2 .....		2	.3FM		17,652,478	89,2510	.16,362,013	18,332,500	17,652,478					5,500	.6,446	MON	.84,024	.1,009,261	.02/23/2005	.09/01/2016	
12667F-TA-3	RMBS Countrywide Alternative Ln Tr Ser 2 .....		2	.1FM		1,604,901	97,3710	.1,562,751	1,604,945	1,600,962		(1,367)			5,027	.5,022	MON	.6,723	.94,096	.08/26/2004	.04/01/2015	
12667G-FD-0	RMBS Countrywide Alternative Ln Tr Ser 2 .....		2	.3FM		2,012,813	92,2690	.1,845,372	2,000,000	1,999,377		(4,714)			5,500	.5,421	MON	.9,167	.110,154	.03/07/2005	.09/01/2015	
12668B-RZ-8	RMBS CWMBS Inc Ser 2006-6CB CI 1A4 RMBS .....		2	.4FM		2,423,346	.69,1980	.1,953,744	2,823,394	2,423,346		(48,818)			5,500	.7,197	MON	.12,941	.155,696	.04/21/2006	.05/01/2036	
12669A-E9-5	RMBS Cijkl Inc Ser 2006-4 CI 1 RMBS .....		2	.6FE		10,158,757	.41,7640	.5,307,199	12,707,622	5,307,199		(4,851,558)			1,178	.9,879	MON	.12,472	.157,361	.03/01/2007	.01/01/2022	
12669E-3P-9	RMBS CWALT Loan Tr Ser 2003-J9 CI 1A6 RM .....		2	.1FM		1,588,976	101,8730	.1,665,507	1,634,893	1,608,594		2,565			5,500	.6,134	MON	.7,493	.89,919	.02/15/2006	.09/01/2033	
15131G-QM-9	RMBS Cendant Mortgage Corp Ser 2003-3P C .....		2	.1FM		3,556,002	104,6710	.3,680,681	3,516,442	3,524,404		(6,334)			5,500	.5,226	MON	.16,117	.193,404	.12/16/2004	.03/01/2033	
152314-DP-2	RMBS Centex Home Equity Loan Tr Ser 2001 .....		2	.4FM		1,272,207	.8															

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes			6 C o d e	7 F o r e i g n	8 Rate Used to Obtain Fair Value	9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest				Dates	
		3 Bond Char	4 NAIC Des.	5							12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amor- tiza- tion) Accre- tion	14 Current Year's Other Than Tempo- rary Impair- ment Recog- nized	15 Total Foreign Ex- change Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effec- tive Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired
294754-AS-5	RMBS Equity One ABS Inc Ser 2002-1 CI M1	.5FM	.910,440	.77,650	2	.5FM	.706,970	.910,441	.907,316	(294)				6.282	.6,296	MON	.4,766	.57,149	.02/15/2002	.03/01/2014
32051G-DG-1	RMBS First Horizon ABS Tr Ser 2004-HE4 C	.2FM	3,653,399	.57,2090	2	.2FM	3,244,890	3,653,399	3,924,002	3,653,399				5.303	.6,723	MON	.17,341	225,431	.12/14/2004	.08/01/2018
32051G-GZ-2	RMBS First Horizon Mtg PT Tr Ser 2005-1	.1FM	3,832,290	.97,2810	2	.1FM	3,696,894	3,800,226	3,798,267	(2,840)				5.250	.5,076	MON	.16,626	199,512	.02/04/2005	.01/01/2015
337925-ES-6	RMBS First Plus Home Ln Owner Tr Ser 199	.1FM	606,329	100,4690	2	.1FM	595,949	593,168	592,728	(1,224)				7.510	.7,200	MON	.3,712	.07,18/2001	.07/01/2012	
36185N-AG-2	RMBS GMAC Mtg Corp Loan Tr Ser 2004-J4 C	.1FM	516,783	.99,9060	2	.1FM	520,201	518,715	.190				5.500	.5,630	MON	2,386	28,638	.07/20/2004	.04/01/2012	
36226M-AE-3	RMBS GRMT Mtg Loan Tr Ser 2001-1A CI A5	.1FM	829,329	.98,9970	2	.1FM	.820,975	829,296	826,408	(3)				6.650	.6,683	MON	4,596	55,148	.05/10/2001	.01/01/2012
36228F-3Q-7	RMBS GS Mortgage Securities Corp Ser 200	.1FM	1,795,250	.98,4580	2	.1FM	.1,767,624	1,795,316	1,792,831	(903)				5.699	.5,726	MON	8,526	100,268	.05/25/2004	.04/01/2025
36242D-DE-0	RMBS GS Mortgage Securities Corp Ser 200	.1FM	3,189,232	.98,3730	2	.1FM	.3,137,438	3,189,334	3,185,684	(1,031)				5.187	.5,205	MON	13,786	182,545	.08/13/2004	.07/01/2025
45254N-GA-9	RMBS IMPAC CMB Tr Ser 2003-11 CI 241 RMB	.1FM	1,117,476	.83,4050	2	.1FM	.946,229	1,134,493	1,120,166	2,098				1.134	.1,576	MON	.179	11,357	.10/11/2007	.06/25/2021
45254N-PV-3	RMBS IMPAC CMB Tr Ser 2005-5 CI A2 RMBS	.1FM	2,117,291	.57,4550	2	.1FM	.1,242,670	2,117,291	2,162,873	(1,541)				0.514	.0,956	MON	.154	10,584	.10/21/2007	.01/25/2025
45254T-PM-0	RMBS IMPAC Sec Assets CMM Owner Tr Ser	.1FM	3,803,401	.97,2440	2	.1FM	3,698,583	3,798,970	(1,541)				4.995	.5,013	MON	15,833	195,506	.05/19/2004	.12/01/2025	
45254T-PY-4	RMBS IMPAC Sec Assets CMM Owner Tr Ser	.1FM	.524,338	.83,4980	2	.1FM	.436,650	.522,949	.523,782	(252)				1.234	.1,182	MON	.90	.5,649	.03/30/2006	.05/28/2019
45254T-TN-4	RMBS IMPAC Sec Assets CMM Owner Tr Ser	.1FM	.5,960,749	.83,9150	2	.1FM	.5,001,939	5,960,749	5,960,749	(533)				0.644	.0,644	MON	.533	.31,854	.03/29/2006	.01/25/2036
45660N-JB-9	RMBS Residential Asset Sec Tr Ser 2004-A	.1FM	372,048	.100,1170	2	.1FM	.371,784	371,351	370,077	(228)				5.500	.5,458	MON	.1,702	20,424	.06/04/2004	.05/01/2012
45660N-YZ-2	RMBS Residential Asset Sec Tr Ser 2004-R	.1FM	3,648,834	.96,3460	2	.1FM	.3,852,593	3,998,722	3,886,493	74,016				3.750	.5,163	MON	12,496	149,952	.04/25/2005	.10/01/2015
466247-MU-4	RMBS JP Morgan Mtg Tr Ser 2005-S1 CI 2A3	.2FM	4,487,871	.95,9740	2	.2FM	.4,271,800	4,451,011	4,476,830	(1,351)				5.500	.5,460	MON	20,400	244,806	.01/13/2005	.11/01/2034
52518R-CD-6	RMBS Lehman Structured Sec Corp Ser 2005	.1FM	1,620,761	.27,2210	2	.1FM	.1,441,322	1,621,267	(125,499)	.94			0.684	.0,691	MON	.123	.9,205	.05/22/2006	.03/26/2022	
55265K-F6-1	RMBS Master Asset Sec Tr Ser 2003-7 CI 4	.1FM	2,334,814	.104,6510	2	.1FM	.2,589,027	2,473,975	2,401,064	5,947				5.250	.6,202	MON	10,824	129,834	.05/21/2004	.07/01/2033
55265K-Q3-6	RMBS Master Asset Sec Tr Ser 2003-9 CI 2	.1FM	6,323,034	.103,7310	2	.1FM	.6,730,388	6,488,283	6,366,512	(4,441)				5.500	.5,980	MON	.29,738	.356,715	.06/25/2006	.09/01/2033
576434-A2-0	RMBS Master Asset Securitization Tr Ser	.2FM	3,681,028	.99,8620	2	.2FM	.3,639,541	3,644,582	3,670,018	(1,230)				5.500	.5,446	MON	.16,704	200,452	.01/13/2005	.12/01/2034
576434-J5-4	RMBS Master Asset Securitization Tr Ser	.2FM	3,528,938	.96,4710	2	.2FM	.3,344,818	3,467,179	3,503,804	(9,979)				5.500	.5,350	MON	.15,891	.190,685	.02/16/2005	.06/01/2027
576434-N2-6	RMBS Master Asset Securitization Tr Ser	.1FM	.887,136	.89,5310	2	.1FM	.807,828	.902,292	.889,600	288				5.500	.5,678	MON	.4,136	.49,615	.03/31/2005	.04/01/2035
576434-UH-5	RMBS Master Asset Securitization Tr Ser	.1FM	.829,266	.101,3910	2	.1FM	.840,805	.829,266	.829,266	(1,177)				5.143	.5,169	MON	.3,554	.42,653	.08/10/2004	.12/01/2032
576434-ID-2	RMBS Master Asset Securitization Tr Ser	.1FM	.769,166	.101,5620	2	.1FM	.763,203	.763,648	(763,648)	(1,177)				5.750	.5,643	MON	.3,657	.43,884	.03/29/2005	.04/01/2017
57643M-JM-7	RMBS Master Asset Securitization Tr Ser	.1FM	.7,612,760	.103,7920	2	.1FM	.8,052,395	.7,758,226	.7,654,783	(1,877)				5.750	.6,070	MON	.37,175	.444,143	.10/25/2006	.11/01/2034
589929-XZ-6	RMBS Merrill Lynch Investors Ser 200	.1FM	1,607,508	.89,0510	2	.1FM	.1,432,084	1,608,156	1,602,618	(2,436)				7.320	.7,384	MON	.9,810	.107,907	.01/25/2002	.05/01/2018
64352P-EF-4	RMBS New Century Home Equity Ln Tr Ser 2	.1FM	4,326,788	.102,1310	2	.1FM	.4,419,971	4,327,755	4,321,357	(1,366)				5.150	.5,171	MON	.18,573	.222,841	.10/07/2003	.09/01/2024
65535V-CN-6	RMBS Nomura Asset Sec Corp Ser 2004-AP1	.1FM	805,505	.101,6540	2	.1FM	.818,847	.805,523	.804,599	(103)				4.820	.4,837	MON	.3,236	.38,826	.02/05/2004	.05/01/2026
65535V-DC-9	RMBS Nomura Asset Sec Corp Ser 2004-AP2	.1FM	1,157,520	.97,1850	2	.1FM	.1,133,877	1,166,726	1,160,297	(1,611)				5.603	.5,730	MON	.5,448	.65,372	.06/10/2004	.03/01/2018
65535V-GH-5	RMBS Nomura Asset Sec Corp Ser 2004-AP3	.1FM	1,554,704	.99,3800	2	.1FM	.1,554,740	1,551,446	(1,096)	(1,096)				4.793	.4,790	MON	.6,210	.74,519	.10/22/2004	.04/01/2016
68240M-AH-1	RMBS 125 Home Loan Owner Trust Ser 1998-	.1FM	.8,498	.82,7500	2	.1FM	.7,484	.9,04	.9,006	(9,006)				9,760	.11,157	MON	.74	.883	.03/24/2000	.01/01/2012
73316P-AF-7	RMBS Popular ABS Mtg Pass Thru Tr Ser 20	.1FM	.596,821	.100,5300	2	.1FM	.600,002	.596,836	.595,316	(193)				4.647	.4,641	MON	.2,311	.27,735	.09/15/2004	.02/01/2014
74922P-AC-8	RMBS Residential Accredit Loans Inc Ser	.1FM	.1,396,092	.40,4410	2	.1FM	.843,788	.2,086,452	.1,396,092	(375,297)				0.444	.19,115	MON	.129	.7,998	.01/25/2023	
760985-SD-9	RMBS Residential Asset Mtg Prod Inc Ser	.1FM	.1,485,967	.36,8760	2	.1FM	.1,491,560	.1,485,834	(160)				5.900	.5,971	MON	.7,334	.92,865	.07/06/2004	.06/01/2021	
760985-MI-9	RMBS Residential Asset Mtg Prod Inc Ser	.1FM	.1,408,066	.97,5560	2	.1FM	.1,373,652	.1,408,072	(137)				4.609	.4,626	MON	.5,408	.64,869	.01/15/2004	.07/01/2030	
760985-US-8	RMBS Residential Asset Mtg Prod Inc Ser	.1FM	1,608,848	.89,5070	2	.1FM	.1,562,335	.1,745,487	.1,671,072	(16,349)				4.018	.4,943	MON	.5,844	.70,134	.08/27/2003	.07/01/2021
760985-UJ-7	RMBS Residential Asset Mtg Prod Inc Ser	.1FM	1,429,901	.100,3770	2	.1FM	.1,501,208	.1,495,565	.1,475,831	(1,313)				4.500	.5,285	MON	.5,608	.67,223	.02/22/2005	.09/01/2015
760985-ZF-1	RMBS Residential Asset Mtg Prod Inc Ser	.1FM	.1,760,663	.99,3010	2	.1FM	.1,748,419	.1,760,734	.1,758,990	(189)				5.015	.5,038	MON	.7,358	.88,301	.09/16/2003	.05/01/2030
76110H-EU-9	RMBS Residential Accredit Loans Inc Ser	.1FM	.3,909,820	.99,9500	2	.1FM	.3,929,955	.3,913,937	.3,911,755	233				5.250	.5,326	MON	.17,202	.206,427	.09/21/2004	.06/01/2033
76110H-GO-6	RMBS Residential Accredit Loans Inc Ser																			

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes			6 Actual Cost	7 Rate Used to Obtain Fair Value	Fair Value		10 Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value				Interest				Dates			
		3 C o d e	4 F o r e i g n	5 Bond Char			8 Fair Value	9 Par Value			12 Current Year's Other Than Temporary Impairment Recognized	13 Current Year's (Amor ti za tion) Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of Effective Rate of When Paid	17 Admitted Amount Due and Accrued	18 Amount Received During Year	19 20 Acquired	21 22 Maturity			
92922F-EB-0	RMBS Washington Mutual Mtg Ser 2003-AR10	2	.1FM		1,590,779	94,3060	1,522,682	1,614,620	1,600,927	(149)				2.449	.2,662	MON	.3,295	.41,527	.03/10/2005	.09/01/2033		
93934F-CM-2	RMBS Washington Mutual MSC Mtg PT Ser 20	2	.3FM		783,081	89,0170	691,454	776,351		(1,084)				5.500	.5,250	MON	.3,560	.42,722	.10/13/2005	.02/01/2013		
94978R-AZ-4	RMBS Wells Fargo Mtg Backed Sec Tr Ser 2	2	.1FM		395,536	101,7710	406,608	399,532	397,213		.43			5.500	.5,686	MON	.1,831	.21,974	.03/21/2005	.02/01/2018		
94983B-AM-1	RMBS Wells Fargo Mtg Backed Sec Tr Ser 2	2	.4AM		12,492,869	95,2890	12,522,635	13,141,743	12,494,653		1,784			5.750	.6,326	MON	.62,971		.11/30/2011	.04/01/2036		
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities							255,178,991	XXX	231,068,940	267,346,845	247,132,067	(5,443,653)	70,644	774,980		XXX	XXX	XXX	1,042,247	11,845,153	XXX	XXX
05947U-4F-2	CMBS Banc of America Comm Mtg Inc Ser 20	2	.1FM		3,700,000	93,5670	3,742,676	4,000,000	3,722,743		22,743			5.193	.7,288	MON	.17,311	.70,406	.08/09/2011	.12/01/2015		
05947U-HN-1	CMBS Banc of America Comm Mtg Inc Ser 20	2	.1FM		5,025,153	100,8530	5,042,650	5,000,000	4,994,365		(4,060)			5.271	.5,242	MON	.21,963	.263,550	.08/26/2002	.06/01/2012		
05947U-HP-6	CMBS Banc of America Comm Mtg Inc Ser 20	2	.1FM		5,025,021	101,0350	5,051,770	5,000,000	4,994,470		(4,036)			5.315	.5,287	MON	.22,146	.265,750	.08/26/2002	.06/01/2012		
05947U-LX-4	CMBS Banc of America Comm Mtg Inc Ser 20	2	.1FM		1,419,411	101,7570	1,437,089	1,412,276	1,411,191		(1,018)			4.873	.4,830	MON	.5,735	.68,820	.11/13/2003	.04/01/2013		
05947U-LZ-9	CMBS Banc of America Comm Mtg Inc Ser 20	2	.1FM		2,558,203	103,4940	2,587,350	2,500,000	2,512,238		(5,929)			5.183	.4,904	MON	.10,798	.129,575	.08/20/2004	.04/01/2014		
07383F-JE-9	CMBS Bear Stearns Comm Mtg Ser 2002-	2	.1FM		4,207,105	100,0940	3,742,530	3,739,000	3,765,593		(69,781)			6.750	.4,836	MON	.21,032	.252,383	.08/26/2004	.10/01/2012		
07383F-QT-8	CMBS Bear Stearns Comm Mtg Sec Ser 2003-	2	.1FM		.79,181	100,3700	.79,338	.79,046	.78,953		(32)			4,000	.3,950	MON	.263	.3,162	.08/31/2004	.05/01/2012		
07383F-WE-4	CMBS Bear Stearns Comm Mtg Sec Ser 2003-	2	.1FM		5,027,350	100,4730	5,023,640	5,000,000	4,999,838		(3,992)			5.337	.5,305	MON	.22,239	.270,468	.09/10/2003	.09/01/2013		
17313K-AD-3	CMBS Citigroup Comm Mtg Tr Ser 2008-C7 C	2	.1FM		3,450,584	104,1100	3,643,840	3,500,000	3,480,228		10,969			6,072	.6,441	MON	.17,710	.213,451	.12/01/2010	.07/01/2013		
17313K-AH-4	CMBS Citigroup Comm Mtg Tr Ser 2008-C7 C	2	.1FM		6,308,076	100,8370	7,058,555	7,000,000	6,518,051		62,646			6,072	.7,631	MON	.35,420	.426,901	.12/01/2010	.11/01/2017		
36170U-BX-8	CMBS G-FORCE LLC Ser 2005-RR2 CI A2 CMBS	2	.1FE		1,189,072	98,5000	1,165,428	1,183,176	1,179,731		(64)			5.158	.5,016	MON	.6,086	.62,014	.08/11/2005	.06/01/2012		
46625Y-P7-2	CMBS JP Morgan Chase Comm Mtg Secs Ser 2	2	.1FM		1,621,322	105,6610	1,704,684	1,613,194	1,613,219		(905)			5.490	.5,429	MON	.7,381	.88,573	.03/24/2006	.06/01/2015		
50180L-AC-4	CMBS LB-UBS Comm Mtg Tr Ser 2008-C1 CI A	2	.1FM		6,496,383	113,2090	.7,132,167	6,300,000	6,427,517		(20,666)			6,145	.5,761	MON	.21,508	.391,723	.05/07/2008	.02/11/2018		
50180L-AD-2	CMBS LB-UBS Comm Mtg Tr Ser 2008-C1 CI A	2	.1FM		4,825,195	96,6890	4,834,470	5,000,000	4,876,444		15,295			6,145	.6,713	MON	.17,070	.310,892	.05/01/2008	.03/11/2018		
52108H-AB-5	CMBS LB-UBS Comm Mtg Tr Ser 2004-C2 CI F	2	.1FM		2,009,883	89,5820	1,791,634	2,000,000	2,001,841		(1,201)			4,506	.4,479	MON	.5,007	.90,120	.03/23/2004	.03/11/2014		
52108H-LJ-1	CMBS LB-UBS Comm Mtg Tr Ser 2002-C4 CI B	2	.1FM		1,967,344	100,0690	2,001,386	2,000,000	1,995,042		5,241			4,899	.5,235	MON	.5,443	.97,980	.01/27/2006	.09/11/2012		
52108H-ZY-3	CMBS LB-UBS Comm Mtg Tr Ser 2004-C2 CI A	2	.1FM		2,635,156	104,4780	2,611,945	2,500,000	2,587,118		(41,654)			4,367	.2,600	MON	.6,065	.109,175	.11/02/2010	.03/11/2014		
59022H-HL-9	CMBS Merrill Lynch Mortgage Tr Ser 2005-	2	.1FM		1,821,953	102,2260	2,044,514	2,000,000	1,903,218		23,210			4,805	.6,407	MON	.8,008	.96,100	.03/31/2008	.06/01/2015		
59023B-AE-4	CMBS Merrill Lynch Mortgage Tr Ser 2006-	2	.1FM		.991,484	111,5150	.1,115,149	1,000,000	.994,303		.819			5,666	.5,843	MON	.4,721	.57,437	.04/10/2008	.03/01/2016		
61745I-CS-6	CMBS Morgan Stanley Cap I Tr Ser 2006-T2 C	2	.1FM		2,010,972	101,7150	2,034,298	2,000,000	2,003,303		(1,463)			5,204	.5,167	MON	.8,673	.104,080	.01/20/2006	.12/01/2015		
61745M-N8-2	CMBS Morgan Stanley Cap I Ser 2004-IQ8 C	2	.1FM		5,214,194	100,2720	5,081,124	5,064,084	5,067,321		(24,700)			4,900	.4,424	MON	.20,692	.260,938	.02/10/2005	.06/01/2012		
61745M-VC-4	CMBS Morgan Stanley Cap I Ser 2004-T13 C	2	.1FM		2,010,478	99,7380	1,994,756	2,000,000	2,000,151		(1,525)			4,760	.4,720	MON	.7,933	.95,200	.01/23/2004	.01/01/2014		
61746W-G9-5	CMBS Morgan Stanley Dean Witter Cap I Ser 2004	2	.1FM		.753,595	100,3980	.750,606	.749,848	.753,595		(1,426)			4,850	.4,506	MON	.3,034	.36,404	.04/10/2012	.04/01/2012		
61749M-AV-1	CMBS Morgan Stanley Cap I Ser 2006-T23 C	2	.1FM		2,564,941	114,2340	2,855,848	2,500,000	2,536,615		(8,253)			5,814	.5,452	MON	.12,113	.147,122	.03/31/2008	.07/01/2016		
61757L-AF-7	CMBS Morgan Stanley Cap I Ser 2008-T29 C	2	.1FM		9,775,739	103,7810	11,415,866	11,000,000	10,136,504		105,333			6,279	.8,013	MON	.57,553	.698,829	.02/13/2008	.01/01/2018		
743917-B8-4	CMBS Prudential Ins Co of America Ser 19	2	.1*		.1,314	100,0000	.1,246	.1,246	.1,246		(4)			11,554	.11,121	MON	.12	.147	.02/27/1986	.12/01/2015		
981468-AA-9	CMBS World Finl Ppty Fin Corp Tower Ser	2	.1FM		954,833	102,9740	946,487	919,152	924,590		(3,182)			6,910	.6,268	MON	.5,293	.63,513	.08/01/2001	.09/01/2013		
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities							83,657,625	XXX	86,894,035	85,065,169	83,472,419	(15)	52,365			XXX	XXX	XXX	370,209	4,674,713	XXX	XXX
01365#-AC-7	CTL Albuquerque Plaza Assoc 1st Mtg NT C	2	...3		1,450,539	100,0790	1,451,688	1,450,539	1,450,539					7,400	.7,515	MON	.8,945	.107,340	.12/17/2001	.07/01/2015		
01449W-AB-2	ABS ALESCO Pfd Fdg Ltd Mezz Nt Ser 10A C	2	.3AM		5,000,000	35,0000	1,750,000	5,000,000	5,000,000					1,071	.1,073	MJSO	.1,339	.40,712	.02/28/2006	.06/23/2016		
023775-AC-4	ABS American Airlines Inc PTC Ser 2005-1	2	.2AM		3,029,962	93,0000	2,817,865	3,029,962	3,029,962					5,110	.5,110	MS	.39,568	.154,831	.09/29/2005	.09/29/2012		
02377V-AA-0	ABS American Airlines Pt Trst PTC Ser A	2	.2AM		13,000,000	102,0000	13,260,000	13,000,000	13,000,000					8,625	.8,624	A0	.270,969		.09/27/2011	.10/15/2021		
02582J-DH-7	ABS American Express Cr Acct M Tr Ser 20	2	.1FE		3,000,000	99,7510	2,992,524	3,000,000	3,000,000					0,378	.0,379	MON	.536	.10,031	.03/17/2005	.03/16/2015		
02780*-AA-7	ABS American National Bank & Tr CTL	2	.1*		.51,254	100,9970	.50,236	.49,740	.49,803		(164)			7,5								

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes			6 Actual Cost	7 Rate Used to Obtain Fair Value	Fair Value		10 Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value				Interest				Dates	
		3 C o d e	4 F o r e i g n	5 Bond Char			8 Fair Value	9 Par Value			12 Current Year's (Amor tiza tion) Accre tion	13 Current Year's Other Than Tempora ry Impairme nt Recogniz ed	14 Current Year's Carrying Value	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effecti ve Rate of	18 When Paid	19 Admitte d Amount Due and Accrued	20 Amount Received During Year	21 Acquired
30228-AA-9	ABS EXSIF Worldwide Inc St Ser Nt ABS	2	..	.503,176	113,0380	.565,188	500,000	.501,112	(203)					7.680	.7567	A0	.9,600	.38,400	.09/28/2000	10/01/2015
30251T-AA-7	ABS FNBC 1993-A Pass Through Trust PTC S	2	1FE	2,095,619	113,1300	1,876,369	1,658,596	1,816,715	(30,118)					8.080	.4,639	JJ	.65,518	.134,015	.05/13/2003	.01/05/2018
31331F-AW-1	ABS FedEx Corp PTC Ser 1997-1C ABS	2	3AM	881,032	101,0000	.860,777	.852,255	.862,988	(4,276)					7.650	.6,973	JJ	.30,063	.65,197	.10/18/2001	.01/15/2014
31331F-AY-7	ABS FedEx Corp PTC Ser 1998-1 Cl B ABS	2	2AM	1,311,232	110,0000	.1,442,356	1,311,232	1,311,232						6.845	.6,843	JJ	.41,387	.89,754	.04/10/2002	.01/15/2019
36225*-AA-1	CTL GSA IRS Lease Tr PTC Ser 2009 CTL	2	..	.20,380,427	118,2820	.24,106,276	20,380,427	20,380,427						5.930	.6,004	MON	.67,142	.1,208,559	.06/29/2009	.09/11/2030
362253-AA-4	CTL GSA Guam LP Gen Svcs Admin Lease Ob1	2	..	.193,269	103,4280	.215,404	208,264	206,760						6.600	.7,661	JD	.611	.13,745	.10/12/2000	.12/15/2012
368907-AC-5	ABS General American Trans Corp EETC Ser	2	3AM	.659,322	109,0440	.703,140	.644,820	.648,854	(1,209)					7.500	.7,080	FA	.16,524	.48,362	.05/06/2003	.02/28/2015
438499-AA-3	ABS Honeywell En Sav Perf CrctTr PTC NT	2	..	.2,126,482	108,1780	.2,300,385	.2,126,482	.2,126,482						6.100	.6,178	MON	.10,810	.129,715	.10/22/2002	.12/01/2015
50026*-AA-3	CTL Kohls Corp Shelby MI CTL	2	2	.761,568	122,0790	.880,017	.720,861	.745,643						7.600	.6,990	MON	.2,435	.54,785	.09/11/2002	.12/15/2022
52465*-BF-1	CTL Legg Mason Mtg Cap Corp Ser 2001-CTL	2	..	.971,387	115,4770	.1,034,393	.895,758	.932,670						6.074	.4,823	MON	.3,174	.54,910	.08/24/2004	.04/10/2017
52467*-BC-8	CTL Legg Mason Mtg Cap Corp Ser 2003 C1	2	2	.1,425,279	114,0500	.1,477,905	.1,295,845	.1,358,267						8.200	.6,825	MON	.4,723	.106,255	.04/07/2003	.11/15/2018
56081*-AC-4	ABS Major League Baseball Trust PTC Nt A	2	..	.2,750,000	104,4290	.2,871,793	.2,750,000	.2,750,000						4.880	.4,880	JD	.7,828	.134,333	.12/16/2003	.12/10/2013
59549W-AB-9	ABS Mid State Tr Ser 11 Cl M1 ABS	2	1FE	.911,874	95,4150	.870,086	.911,893	.911,893						5.598	.5,664	MON	.2,269	.51,046	.06/18/2003	.02/15/2012
59560*-AC-8	ABS Mid America Pref Cap Tr Cumulative G	2	..	.2,275,100	114,0010	.2,280,010	.2,000,000	.2,106,722						7.830	.6,226	FMAN	.14,790	.156,600	.11/05/2003	.08/27/2016
63080*-AA-5	CTL NARA Caves Lease Tr CTL	2	..	.6,308,782	113,8590	.7,183,137	.6,308,782	.6,308,782						5.300	.5,300	MON	.14,861	.334,366	.06/03/2010	.09/15/2028
63651P-AA-2	CTL National Inst Health Twinbrook B Bld	2	..	.1,503,559	114,6260	.1,723,470	.1,503,559	.1,503,559						5.830	.5,901	MON	.3,896	.87,658	.02/27/2003	.01/15/2019
636930-AA-7	CTL NIH 5635 Fishers Place CTL	2	..	.5,064,768	105,7120	.5,354,067	.5,064,768	.5,064,768						5.330	.5,390	MON	.11,998	.269,952	.09/22/2004	.03/15/2014
637432-HT-5	ABS National Rural Utilities Coop Coll T	2	1FE	.4,050,560	113,4750	.4,539,004	4,000,000	4,036,605						5.450	.5,249	AO	.49,050	.218,000	.06/18/2009	.04/10/2017
637432-KT-1	ABS National Rural Utilities Coop Coll T	2	1FE	.2,426,175	115,1720	.2,879,293	.2,500,000	.2,445,809						5.450	.5,879	FA	.56,771	.136,250	.02/20/2009	.02/01/2018
637432-LR-4	ABS National Rural Utilities Coop Coll T	2	1FE	.3,131,726	143,8750	.3,740,726	.2,600,000	.3,012,118						10.375	.7,379	MN	.44,958	.269,750	.02/20/2009	.11/01/2018
653240-AA-9	CTL Newtown Ser 2002 CTL	2	..	.1,606,502	116,2790	.1,868,095	.1,606,558	.1,606,519						6.082	.6,160	MON	.4,343	.97,711	.08/08/2002	.05/15/2023
750754-AB-9	ABS Railcar Leasing LLC Ser 1 Cl A2 ABS	2	1FE	.260,918	103,0000	.231,724	.224,974	.228,444						7.125	.4,249	JAO	.3,384	.16,029	.07/18/2003	.01/15/2013
755920-AF-2	ABS Receipts on Corp Ser Tr Coll Tr Ser	2	4AM	.1,878,458	104,8690	.1,734,603	.1,654,067	.1,748,019						6.375	.4,318	MN	.13,474	.105,447	.06/06/2003	.05/15/2012
755920-AG-0	ABS Receipts on Corp Ser Tr Coll Tr Ser	2	3AM	.3,784,540	112,0660	.3,820,163	.3,408,855	.3,566,054						6.500	.4,804	FA	.92,323	.221,576	.06/06/2003	.08/01/2017
76126C-BB-7	ABS RACERS Tr Ser 1997-S-7-1 Cl A1 ABS	24	1FE	.3,517,520	99,0000	4,000,000	.1,960,000	.1,755,898						9.500	.5,303	MN	.48,556	.380,000	.06/16/2004	.05/15/2017
76126C-DE-9	ABS RACERS Tr Ser 1998-CCE-1 Cl A1 ABS	2	..	.1,394,547	118,0000	.1,678,635	.1,422,572	.1,410,012						6.625	.6,912	MN	.12,042	.94,245	.06/12/2001	.05/15/2018
78402C-AA-1	CTL SC Commercial Mtg Pass Through Ser 2	2	..	.1,665,937	122,0550	.1,944,581	.1,593,195	.1,642,107						7.052	.6,458	MON	.9,362	.110,234	.11/20/2003	.11/01/2026
83754L-AA-5	ABS South Dakota Ed Enh Fund Corp Tobacco	2	2AM	.2,234,633	93,7070	.2,094,865	.2,235,548	.2,235,286						6.720	.6,730	JD	.12,519	.150,229	.08/26/2002	.06/01/2012
844741-AA-3	ABS Southwest Airlines Co PTC Ser 1993-B	2	..	.193,499	102,1370	.186,448	.182,547	.184,268						6.260	.4,917	MS	.3,079	.11,427	.07/14/2003	.09/24/2012
844741W-AA-8	ABS Southwest Airlines Co PTC Ser 1998-A	2	..	.971,119	109,6220	.987,989	.901,271	.929,256						6.530	.5,211	JJ	.29,263	.58,853	.07/14/2004	.07/02/2019
85231C-AA-3	CTL St Louis Fed Office Bldg Tr GSA Gtd	2	..	.2,020,992	115,5400	.2,335,060	.2,020,992	.2,020,992						6.910	.6,912	JJ	.64,394	.139,651	.05/20/2002	.01/15/2019
85430R-AA-9	CLO Stanfield CLO Ltd Combo Nt Min Corp	2	..	.00000	..	.145,351								4.614	.0,000	JAO			.06/24/1999	.09/28/2027
85746*-DR-8	ABS State Street Bk & Tr Co Sr Lev Lease	2	2	.481,323	117,0330	.563,305	.481,323	.481,323						6.840	.6,842	JJ	.13,809	.32,922	.09/30/2002	.01/31/2019
85746*-DU-1	ABS State Street Bk & Tr Co Sr Lev Lease	2	..	.480,846	117,0330	.562,747	.480,846	.480,846						6.840	.6,835	JJ	.13,795	.32,890	.10/20/2004	.01/31/2019
85746*-DX-5	ABS State Street Bk & Tr Co Sr Lev Lease	2	..	.422,700	117,0330	.494,697	.422,700	.422,700						6.840	.6,835	JJ	.12,127	.28,913	.10/20/2004	.01/31/2019
85746*-EA-4	ABS State Street Bk & Tr Co Sr Lev Lease	2	..	.422,700	117,0330	.494,697	.422,700	.422,693						6.840	.6,835	JJ	.12,127	.28,913	.10/20/2004	.01/31/2019
86358Y-20-1	CDO Structured Fin Adv ABS CDO III Princi	23	..	.1,875,169	99,3010	.2,655,923	.2,674,610	.1,849,888						7.870	.11,841	JAO			.06/25/2002	.07/02/2037
90781#-AB-8	ABS Union Pacific RR PTC Ser 2006-1 ABS	2	..	.1,330,396	103,8570	.1,381,716	.1,330,396	.1,330,396						5.510	.5,510	JJ	.36,449	.82,258	.01/02/2007	.01/02/2014
90781#-AC-6	ABS Union Pacific RR PTC Ser 2007-2 ABS	2	..	.1,329,904	101,1640	.1,345,391	.1,329,904	.1,329,904						5.510	.5,510	JJ	.30,736	.73,278	.01/30/2007	.07/30/2012
90781#-AF-9	ABS Union Pacific RR PTC Ser 2008-3 ABS	2	..	.895,651	105,1640	.941,898	.895,651	.895,651						4,200	.4,200	AO	.6,374	.37,617	.04/30/2008	.04/30/2015
90781#-AH-5	ABS Union Pacific RR PTC Ser 2009-2 ABS	2	..	.14,013,567	104,6090	.13,396,126	.14,013,567	.13,396,126												

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE D - PART 1**

Showing All Long-Term BONDS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes			6 NAIC Des.	7 Actual Cost	Fair Value		10 Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	Change in Book/Adjusted Carrying Value				Interest				Dates	
		3 C o d e	4 F o r e i g n	5 Bond Char			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Current Year's (Amor tiza tion) Accre tion	13 Current Year's Other Than Tempora ry Impairme nt Recogniz ed	14 15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effecti ve Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Maturity
74042J-AA-1	ABS Preferred Term Ser Ltd XXI Nt Ser A-	R.....2	.....3AM.....	.....64,9500		3,255,354	.....2,114,352	.....3,255,354	.....3,255,354	.....(50,973)	.....(549,295)	.....117,660		XXX	XXX	XXX	1,791,411	10,130,764	XXX	XXX
922501-AA-9	ABS Vega Container Vessel PLC Ser 2006-1	F.....2	.....1AM.....	.....620,710	.....88,7500	1,112,665	.....1,253,707	.....620,710	.....5,562	.....29,377	.....FMAN.....	.....9,879	.....69,731	.....02/03/2006	.....02/10/2018	.....02/17/2006	.....21,492	.....03/22/2038		
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																				
		205,968,337	XXX	211,255,000		213,052,480		200,123,993	.....(50,973)	.....(549,295)	.....117,660		XXX	XXX	XXX	1,791,411	10,130,764	XXX	XXX	
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds																				
		3,156,041,410	XXX	3,320,345,768		3,078,767,804		3,118,844,107	.....(5,398,127)	.....(11,775,657)	.....892,640	.....(140,677)	XXX	XXX	XXX	41,396,824	152,455,914	XXX	XXX	
190750-40-9	Cobank ACB Non-Cum Pfd Ser C		1	1FFE		2,000,000	105,1250	2,102,500	2,000,000	2,000,000			11,000	11,000	JAO		220,000	07/01/2008	01/01/2049	
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations																				
		2,000,000	XXX	2,102,500		2,000,000		2,000,000					XXX	XXX	XXX		220,000	XXX	XXX	
251528-AA-3	ABS Deutsche Bk Cap Funding Tr Fx-to-Fit	E.....1	.....2AM.....	.....16,564,802	.....59,5000	.....9,349,235	.....15,713,000	.....15,713,000					3,549	3,549	MUSD	.....1,549	.....520,461	.....01/19/2007	.....12/31/2049	
749769-AA-3	ABS Rabobank Cap Fd Tr III Perpetual NC	E.....1	1FFE	.....1,933,132	.....92,5030	.....1,919,446	.....2,075,000	.....1,937,239	.....1,014				5,254	5,682	JD	.....303	.....109,021	.....10/05/2007	.....12/31/2049	
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities																				
		18,497,934	XXX	11,268,681		17,788,000		17,650,239		1,014			XXX	XXX	XXX	1,852	629,482	XXX	XXX	
4899999. Total - Hybrid Securities																				
		20,497,934	XXX	13,371,181		19,788,000		19,650,239		1,014			XXX	XXX	XXX	1,852	849,482	XXX	XXX	
5599999. Total - Parent, Subsidiaries and Affiliates Bonds																				
		XXX											XXX	XXX	XXX			XXX	XXX	
7799999. Total - Issuer Obligations																				
		2,860,419,208	XXX	3,070,370,766		2,774,791,400		2,839,344,680	.....96,514	.....(10,691,899)		.....(140,677)	XXX	XXX	XXX	41,481,343	138,415,368	XXX	XXX	
7899999. Total - Residential Mortgage-Backed Securities																				
		389,652,550	XXX	376,344,130		398,733,240		380,527,988	.....(5,443,653)	.....(305,767)	.....774,980		XXX	XXX	XXX	1,621,778	18,817,452	XXX	XXX	
7999999. Total - Commercial Mortgage-Backed Securities																				
		83,943,365	XXX	87,159,965		85,331,202		83,756,665	.....(15)	.....51,650			XXX	XXX	XXX	371,789	4,693,668	XXX	XXX	
8099999. Total - Other Loan-Backed and Structured Securities																				
		224,466,271	XXX	222,523,681		230,840,480		217,774,232	.....(50,973)	.....(548,281)	.....117,660		XXX	XXX	XXX	1,793,263	10,760,246	XXX	XXX	
8399999 - Total Bonds																				
		3,558,481,394	XXX	3,756,398,542		3,489,696,322		3,521,403,565	.....(5,398,127)	.....(11,494,297)	.....892,640	.....(140,677)	XXX	XXX	XXX	45,268,173	172,686,734	XXX	XXX	

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE D - PART 2 - SECTION 1**

Showing All PREFERRED STOCKS Owned December 31 of Current Year

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE D - PART 2 - SECTION 2**

Showing All COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identifi- cation	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value			17 NAIC Market Indicator (a)	18 Date Acquired		
		3 Code	4 For- eign			7 Rate Per Share Used to Obtain Fair Value	8 Fair Value		Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in Book/Adjusted Carrying Value (13 - 14)	16 Total Foreign Exchange Change in Book/Adjusted Carrying Value		
25247X-10-7 ....	Dial Global Inc Com .....			84,955.000	271,006	.3.190	271,006		198,648					.72,358		.72,358	L.....	.12/12/2011
000000-00-0 ....	United Subcontractors Inc Com .....			4,586.700		.0.000											U.....	.06/30/2009
G36510-10-7 ....	Quinn Group Ltd Euro B Shares .....	F.		12,683.000		.42.000											U.....	.12/02/2011
000000-00-0 ....	George Wimpey Plc Warrants (GBP) AE9 .....	D.		45,660.000	.20,550	.0.450	20,550							3,877		3,877	U.....	.06/01/2009
000000-00-0 ....	George Wimpey Plc Warrants (GBP) AK5 .....	D.		22,830.000	.10,275	.0.450	10,275							1,938		1,938	U.....	.06/01/2009
000000-00-0 ....	Taylor Woodrow plc Warrants (GBP) .....	D.		30,440.000	.13,700	.0.450	13,700							2,585		2,585	U.....	.06/01/2009
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated)				315,531	XXX	315,531	198,648							80,758		80,758	XXX	XXX
9799999 - Total Common Stocks				315,531	XXX	315,531	198,648							80,758		80,758	XXX	XXX
9899999 - Total Preferred and Common Stocks				315,531	XXX	315,531	198,648							80,758		80,758	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues .....5 , the total \$ value (included in Column 8) of all such issues \$ .....44,525

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
130638-FR-8 .....	California St GO Bld Amer Bd .....		07/19/2011 .....	Barclays Capital .....		7,842,763	.6,460,000	.192,925
<b>1799999. Subtotal - Bonds - U.S. States, Territories and Possessions</b>						<b>7,842,763</b>	<b>.6,460,000</b>	<b>.192,925</b>
31396F-G3-1 .....	FHLMC REMIC Ser 3068 Cl Z .....		12/01/2011 .....	Interest Capitalization .....		1,043,787	.1,043,787	
462590-JL-5 .....	Iowa Student Ln Lq Corp Rev AMT Ser A2 .....		11/10/2011 .....	Morgan Stanley & Co Inc .....		8,500,000	.8,500,000	
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
73358W-EK-6 .....	Port Auth NY & NJ Rev Cons 168th .....		09/27/2011 .....	Citigroup .....		6,150,000	.6,150,000	
<b>3199999. Subtotal - Bonds - U.S. Special Revenues</b>						<b>19,951,572</b>	<b>.19,193,787</b>	<b>.20,714</b>
009363-AL-6 .....	Airgas Inc Sr Nt 2.950% 06/15/16 .....		05/31/2011 .....	Merrill Lynch .....		9,986,000	.10,000,000	
01741R-AC-6 .....	Allegheny Technologies Inc Sr Nt .....		03/30/2011 .....	Various .....		12,295,086	.9,786,000	.229,691
02377V-AA-0 .....	American Airlines Pt Trst PTC Ser A ABS .....		09/27/2011 .....	Morgan Stanley & Co Inc .....		13,000,000	.13,000,000	
02666Q-D6-7 .....	American Honda Fin Corp Nt .....		08/03/2011 .....	Credit Suisse First Boston .....		1,200,668	.1,075,000	.25,409
02666Q-F3-2 .....	American Honda Fin Corp Sr Nt .....		08/04/2011 .....	Bank of America BISD Dealer .....		4,808,147	.4,700,000	.43,720
03523T-BG-2 .....	Anheuser-Busch InBev WldwdInc Co Gtd Nt .....		03/15/2011 .....	Tax Free Exchange .....		9,913,955	.10,000,000	.179,167
04044T-AT-0 .....	Aristotle Holding Inc Co Gtd Nt .....		12/21/2011 .....	Various .....		14,062,700	.14,000,000	.14,000
05348E-AP-4 .....	AvalonBay Communities Inc MT Nt .....		12/09/2011 .....	Wachovia Capital Markets Inc .....		14,076,918	.14,225,000	.232,559
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
06849R-AG-7 .....	Barrick NA Finance LLC Co Gtd Nt .....		09/13/2011 .....	Tax Free Exchange .....		9,954,555	.10,000,000	.161,500
10112R-AT-1 .....	Boston Properties LP Sr Nt .....		11/03/2011 .....	Various .....		5,992,920	.6,000,000	
124857-AB-9 .....	CBS Corp Co Gtd Nt 8.200% 05/15/14 .....		10/18/2011 .....	Wachovia Capital Markets Inc .....		328,814	.286,000	.10,163
141781-AY-0 .....	Cargill Inc Sr Nt 4.307% 05/14/21 .....		12/16/2011 .....	Barclays Capital .....		39,439,390	.36,699,000	.139,673
16119#-AA-8 .....	Charter Communications TL C-Ext 1L Nt 2 .....		01/20/2011 .....	Morgan Stanley & Co Inc .....		2,335,432	.2,481,203	
17275R-AF-9 .....	Cisco Sys Inc Nt 5.500% 01/15/40 .....		10/04/2011 .....	Citigroup .....		2,376,740	.2,000,000	.25,056
17275R-AH-5 .....	Cisco Sys Inc Sr Nt 4.450% 01/15/20 .....		12/20/2011 .....	Citigroup .....		5,708,150	.5,000,000	.97,653
172967-EV-9 .....	Citigroup Inc Sr Nt 8.500% 05/22/19 .....		02/16/2011 .....	Citigroup .....		12,312,200	.10,000,000	.212,500
191098-AJ-1 .....	Coca-Cola Bottling Co Cons Nt .....		01/20/2011 .....	Pressprich R W .....		15,247,703	.13,250,000	.257,639
210371-AL-4 .....	Constellation Energy Group Sr Nt .....		12/20/2011 .....	Morgan/JP/Securities - Bonds .....		6,546,540	.6,000,000	.18,883
232820-AG-5 .....	Cytec Inds Inc Sr Nt 6.000% 10/01/15 .....		01/14/2011 .....	Cantor Fitzgerald .....		16,656,250	.15,000,000	.271,667
25468P-CR-5 .....	Disney Walt Co Sr Nt 4.125% 12/01/41 .....		11/29/2011 .....	Citigroup .....		2,964,870	.3,000,000	
54740D-AD-1 .....	Discovery Communications Co Gtd Nt .....		03/14/2011 .....	Goldman Sachs & Company .....		1,055,507	.1,008,000	.18,847
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
26441C-AF-2 .....	Duke Energy Corp Sr Nt .....		12/20/2011 .....	US Bancorp .....		5,113,200	.5,000,000	.58,181
293791-AF-6 .....	Enterprise Products Ptnrs LP Co Gtd Nt .....		03/10/2011 .....	Various .....		5,179,733	.4,725,000	.12,633
294390-AA-6 .....	EQT Production Co Gtd Sr Nt .....		04/28/2011 .....	Tax Free Exchange .....		382,135	.379,200	.4,741
302508-BA-3 .....	FMR Corp Nt 4.750% 03/01/13 .....		10/13/2011 .....	Raymond James & Assoc Inc .....		3,493,969	.3,375,000	.20,930
32007U-AL-3 .....	First Data Corp Extended Term Ln B Nt 1 .....		04/13/2011 .....	Tax Free Exchange .....		3,554,577	.4,053,617	.7,439
41283D-AB-9 .....	Harley-Davidson Inc Co Gtd Nt .....		04/05/2011 .....	Goldman Sachs & Company .....		7,790,580	.7,000,000	.149,411
419870-E8-5 .....	Hawaiian Elec Inds Inc Sr Nt .....		03/24/2011 .....	Bank of America BISD Dealer .....		10,000,000	.10,000,000	
428236-BU-6 .....	Hewlett-Packard Co Sr Nt .....		12/21/2011 .....	Citigroup .....		5,060,900	.5,000,000	.8,250
458140-AJ-9 .....	Intel Corp Sr Nt 3.300% 10/01/21 .....		12/20/2011 .....	Citigroup .....		6,270,900	.6,000,000	.51,700
465685-AE-5 .....	ITC Holdings Corp Sr Nt .....		07/18/2011 .....	Wachovia Capital Markets Inc .....		5,670,950	.5,000,000	.143,688
48203R-AD-6 .....	Juniper Networks Inc Sr Nt .....		02/28/2011 .....	Barclays Capital .....		5,997,300	.6,000,000	
502413-AY-3 .....	L-3 Communications Corp Gtd Nt .....		10/20/2011 .....	Pressprich R W .....		2,031,120	.2,000,000	.2,889
502413-BA-4 .....	L-3 Communications Corp Co Gtd Nt .....		10/18/2011 .....	Wachovia Capital Markets Inc .....		9,874,600	.10,000,000	.90,750
544152-AD-3 .....	Lorillard Tobacco Co Co Gtd Nt .....		08/01/2011 .....	Barclays Capital .....		2,293,721	.2,300,000	
546000-AC-1 .....	Louis Dreyfus Commodities LLC Sr Nt .....		02/01/2011 .....	Tax Free Exchange .....		3,000,000	.3,000,000	.22,257
581557-AM-7 .....	McKesson Corp Deb 7.650% 03/01/27 .....		02/24/2011 .....	Merrill Lynch .....		12,112,100	.10,000,000	
581550-AE-3 .....	McKesson Corp Sr Nt 6.000% 03/01/41 .....		02/23/2011 .....	Morgan/JP/Securities - Bonds .....		5,419,480	.5,500,000	
61747W-AF-6 .....	Morgan Stanley Sr Nt 5.750% 01/25/21 .....		03/17/2011 .....	Various .....		4,531,660	.4,500,000	.18,208
61945C-AA-1 .....	Mosaic Co Sr Nt 3.750% 11/15/21 .....		10/17/2011 .....	Merrill Lynch .....		6,936,160	.7,000,000	
61945C-AB-9 .....	Mosaic Co Sr Nt 4.875% 11/15/41 .....		10/17/2011 .....	Merrill Lynch .....		2,955,180	.3,000,000	
62886M-AB-6 .....	NCO Group Inc Term Ln B Nt 15 .....		12/19/2011 .....	Tax Free Exchange .....		1,509,560	.1,509,560	.5,394
629568-AQ-9 .....	Nabors Industries Inc Co Gtd Nt .....		03/08/2011 .....	Citigroup .....		5,455,100	.5,000,000	.22,208
629568-AT-3 .....	Nabors Industries Inc Co Gtd Nt .....		03/14/2011 .....	Deutsche Bank Securities .....		2,545,100	.2,000,000	.31,861
654742-AA-3 .....	Nissan Motor Acceptance Corp Sr Nt .....		08/04/2011 .....	Royal Bank of Scotland .....		8,218,400	.8,000,000	.6,500
655042-AD-1 .....	Noble Corp Sr Nt 7.500% 03/15/19 .....		01/13/2011 .....	Citigroup .....		3,931,168	.3,250,000	.83,958
68233J-AH-7 .....	Oncor Electric Delivery Sr Nt .....		05/31/2011 .....	Tax Free Exchange .....		8,155,815	.8,000,000	.70,000
68389X-AM-7 .....	Oracle Corp Sr Nt 5.375% 07/15/40 .....		12/16/2011 .....	Tax Free Exchange .....		9,886,294	.10,000,000	.225,451
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
718172-AK-5 .....	Philip Morris Intl Inc Sr Nt .....		10/04/2011 .....	Various .....		5,452,418	.5,000,000	.80,781
742741-AA-9 .....	Procter & Gamble ESOP Deb Ser A .....		07/20/2011 .....	Citigroup .....		5,157,240	.3,914,800	.24,428
779382-AN-0 .....	Rowan Companies Inc Sr Nt .....		11/01/2011 .....	Citigroup .....		3,978,338	.3,750,000	
854502-AC-5 .....	Stanley Black & Decker Inc Co Gtd Nt .....		11/17/2011 .....	Citigroup .....		5,993,880	.6,000,000	
86765B-AJ-8 .....	Suncoco Logistics Ptnrs Op LP Co Gtd Nt .....		07/28/2011 .....	Barclays Capital .....		3,997,920	.4,000,000	

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE D - PART 3**

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
870836-AB-9	Swiss Bank Corp Sr Sub Nt	E	05/06/2011	UBS Warburg London		9,818,775	8,500,000	201,993
883556-AZ-5	Thermo Fisher Scientific Inc Sr Nt		08/09/2011	Barclays Capital		7,984,720	8,000,000	
89233P-4C-7	Toyota Motor Credit Corp MT Nt		07/20/2011	RBC Dominion Securities		3,845,799	3,637,000	15,803
89233P-4S-2	Toyota Motor Credit Corp Sr Nt		08/03/2011	Credit Suisse First Boston		2,799,056	2,600,000	8,288
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
91303#-AD-1	United Subcontractors Inc Term Ln B Nt 1		12/30/2011	Interest Capitalization		2,368	2,368	
91847*-AA-4	Veteran Affairs Evansville IN Ls Fin Tr		06/09/2011	CTL Capital		10,948,049	10,948,049	
92928Q-AB-4	WEA Finance LLC Co Gtd Nt		06/03/2011	Barclays Capital		24,944,100	25,000,000	.87,361
931142-DB-6	Wal-Mart Stores Inc Sr Nt		04/21/2011	Credit Suisse First Boston		10,185,400	10,000,000	14,063
931142-DC-4	Wal-Mart Stores Inc Sr Nt		12/20/2011	UBS Warburg London		8,536,480	8,000,000	42,311
931142-DD-2	Wal-Mart Stores Inc Sr Nt		12/20/2011	Citigroup		9,185,680	8,000,000	64,222
94106L-AU-3	Waste Management Inc Co Gtd Nt		11/01/2011	Pressprich R W		6,645,523	5,270,000	57,220
94983B-AM-1	Wells Fargo Mtg Backed Sec Tr Ser 2006-4		11/30/2011	Citigroup		12,492,866	13,141,743	8,396
95235L-AF-7	West Corp Term Ln B-2 Nt 20		12/02/2011	Tax Free Exchange		17,910	17,910	.1
98389B-AM-2	Xcel Energy Inc Sr Nt 4.700% 05/15/20		12/20/2011	Morgan/JP/Securities - Bonds		11,210,700	10,000,000	49,611
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
008916-AH-1	Agrum Inc Sr Nt 6.750% 01/15/19	A	09/28/2011	Various		4,267,991	3,635,000	35,537
13645R-AQ-7	Canadian Pacific Railway Sr Nt		11/28/2011	Morgan/JP/Securities - Bonds		6,830,880	7,000,000	
44805S-AD-5	Husky Energy Inc Sr Nt		02/17/2011	Deutsche Bank Securities		23,637,682	21,735,000	648,669
73755L-AE-7	Potash Corp Saskatchewan Inc Sr Nt		10/12/2011	Various		6,031,245	5,500,000	119,729
787742-AV-7	Teck Cominco Ltd Co Gtd Nt	A	08/02/2011	Various		17,432,120	17,000,000	47,500
787742-AW-5	Teck Cominco Ltd Co Gtd Nt	A	07/25/2011	Various		5,240,114	5,000,000	16,632
89352H-AD-1	TransCanada Pipelines Ltd Sr Nt	A	06/14/2011	Bonds Direct		9,860,760	9,000,000	96,100
05541V-AD-8	BG Energy Cap PLC Co Gtd Nt	F	12/21/2011	Morgan/JP/Securities - Bonds		5,110,850	5,000,000	29,948
05541V-AE-6	BG Energy Cap PLC Co Gtd Nt	F	10/06/2011	RBC Dominion Securities		5,952,600	6,000,000	
449786-AL-6	Ing Bank NV Sr Nt 4.000% 03/15/16	R	03/08/2011	Goldman Sachs & Company		14,991,900	15,000,000	
65557C-AD-5	Nordea Bank AB Sr Nt 4.875% 01/14/21	F	02/02/2011	Various		2,519,395	2,500,000	7,786
74041E-AC-9	Preferred Term Sec Ltd XVI Mezz Nt PTP	R	12/23/2011	Interest Capitalization		55,539	55,539	
74042H-AC-1	Preferred Term Sec Ltd XIX NT CI B PTP A	R	09/22/2011	Interest Capitalization		26,812	26,812	
767201-AQ-9	Rio Tinto Finance USA Ltd Co Gtd Nt	F	09/26/2011	Barclays Capital		9,978,920	10,000,000	10,417
80105N-AG-0	Sanofi - Aventis - ADR Sr Nt	F	03/22/2011	Morgan/JP/Securities - Bonds		14,846,400	15,000,000	
893830-BA-6	Transocean Sedco Forex Inc Co Gtd Nt	F	11/30/2011	Barclays Capital		7,992,480	8,000,000	
902133-AG-2	Tyco Electronics Group Co Gtd Nt	F	02/11/2011	Bonds Direct		5,677,200	5,000,000	133,594
G0754#-AD-9	Babcock Intl Grp Sr Nt Ser B	F	03/17/2011	Morgan/JP/Securities - Bonds		11,000,000	11,000,000	
G36510-AA-5	Quinn Group Ltd Ser A Sr Nt	F	12/02/2011	Taxable Exchange		314,663	1,865,135	
G36520-AA-4	Quinn Mfg Group Ltd Sr Nt	F	12/02/2011	Taxable Exchange		945,337	1,134,865	
G4622#-AE-9	Howard de Walden Sr Nt Ser B	R	09/16/2011	Royal Bank of Scotland		10,000,000	10,000,000	
G9284#-AY-3	Vitol Finance Ltd Sr Nt	F	07/28/2011	Morgan/JP/Securities - Bonds		25,000,000	25,000,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						697,366,595	668,178,801	4,937,498
8399997. Total - Bonds - Part 3						725,160,930	693,832,588	5,151,137
8399998. Total - Bonds - Part 5						52,636,735	50,526,232	454,368
8399999. Total - Bonds						777,797,665	744,358,820	5,605,505
8999997. Total - Preferred Stocks - Part 3						XXX		
8999998. Total - Preferred Stocks - Part 5						XXX		
8999999. Total - Preferred Stocks						XXX		
25247X-10-7	Dial Global Inc Com		12/12/2011	Tax Free Exchange		84,955,000	198,648	
G36510-10-7	Quinn Group Ltd Euro B Shares	F	12/02/2011	Taxable Exchange		12,683,000		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						198,648	XXX	
9799997. Total - Common Stocks - Part 3						198,648	XXX	
9799998. Total - Common Stocks - Part 5						XXX		
9799999. Total - Common Stocks						198,648	XXX	
9899999. Total - Preferred and Common Stocks						198,648	XXX	
9999999 - Totals						777,996,313	XXX	5,605,505

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1 CUSIP Identifi- cation	2 Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	
										11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
29358B-AA-0 ...	Enso Offshore Inc Title XI Financing		12/01/2011	Redemption		100,000			266,653	266,653	265,607	266,180	.472	.472					12,719	12/01/2015 ..	
36209W-YH-1 ...	GNMA I PTC #476012	6.500% 05/15/28	12/01/2011	Paydown		154,412	154,412	153,109	153,182	1,230	1,230								7,865	05/15/2028 ..	
36209W-ND-0 ...	GNMA PTC #483788	6.500% 12/15/13	12/01/2011	Paydown		58,468	58,468	59,582	58,781		(313)								2,151	12/15/2013 ..	
36210A-4J-3 ...	GNMA PTC #486925	6.500% 02/15/14	12/01/2011	Paydown		24,755	24,755	25,088	24,864		(109)								883	02/15/2014 ..	
36210D-BL-4 ...	GNMA PTC #488843	6.500% 01/15/14	12/01/2011	Paydown		60,934	60,934	62,105	61,268		(334)								1,502	01/15/2014 ..	
36210D-BQ-3 ...	GNMA PTC #488847	6.500% 01/15/14	12/01/2011	Paydown		45,914	45,914	46,797	46,175		(261)								45,914	01/15/2014 ..	
36225B-EW-4 ...	GNMA PTC #781049	6.500% 06/15/14	12/01/2011	Paydown		50,164	50,164	49,364	49,724		439								50,164	06/15/2014 ..	
36225B-GC-6 ...	GNMA PTC #781095	6.500% 08/15/14	12/01/2011	Paydown		68,507	68,507	67,009	67,709		799								68,507	08/15/2014 ..	
71646X-AA-6 ...	Petrodrill Four Ltd US Govt Gtd Title XI		07/15/2011	100,000		62,497	62,497	63,982	63,168		(670)								62,497	01/15/2016 ..	
912827-TB-2 ...	U S Treasury Nt	5.000% 08/15/11	08/15/2011	Various		550,000	550,000	587,641	553,408		(3,408)								550,000	27,500	08/15/2011 ..
<b>0599999. Subtotal - Bonds - U.S. Governments</b>						1,342,304	1,342,304	1,380,284	1,344,459		(2,155)									60,109	<b>XXX</b>
167484-V5-0 ...	Chicago GO Taxable Ser D		01/01/2011	Maturity		1,000,000	1,000,000	1,000,000	1,000,000										1,000,000	23,100	01/01/2011 ..
<b>2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>						1,000,000	1,000,000	1,000,000	1,000,000										1,000,000	23,100	<b>XXX</b>
3128H6-DC-5 ...	FHLMC Pool #E98199	3.500% 08/15/18	12/01/2011	Paydown		487,047	487,047	446,333	461,734		25,312								487,047	6,295	08/15/2018 ..
3128H6-SG-0 ...	FHLMC Pool #E98619	3.500% 08/15/18	12/01/2011	Paydown		506,919	506,919	464,623	480,150		26,768								506,919	8,893	08/15/2018 ..
3128H7-CB-6 ...	FHLMC Pool #E99066	3.500% 09/15/18	12/01/2011	Paydown		845,972	845,972	775,254	801,317		44,656								845,972	16,030	09/15/2018 ..
3128H7-JS-2 ...	FHLMC Pool #E99273	3.500% 10/15/18	12/01/2011	Paydown		433,099	433,099	407,249	415,718		17,382								433,099	7,161	10/15/2018 ..
3128H7-MX-7 ...	FHLMC Pool #E99374	3.500% 10/15/18	12/01/2011	Paydown		449,035	449,035	410,726	423,726		25,309								449,035	7,254	10/15/2018 ..
3128S4-BP-1 ...	FHLMC Pool #100046	2.558% 03/15/36	12/01/2011	Paydown		36,353	36,353	36,250	36,253		100								36,353	229	03/15/2036 ..
312904-AU-9 ...	FHLMC REMIC Ser 181-E	7.000% 08/15/21	11/15/2011	Paydown		8,375	8,375	8,497	8,411		(37)								8,375	266	07/16/2016 ..
312905-KJ-0 ...	FHLMC REMIC Ser 1060-X		12/01/2011	Paydown		7,865	7,865	8,038	7,996		(131)								7,865	277	02/01/2021 ..
312913-ZE-9 ...	FHLMC REMIC Ser 1437-HD		12/01/2011	Paydown		81,822	81,822	83,928	83,139		(1,317)								81,822	2,719	12/01/2022 ..
312915-UF-6 ...	FHLMC REMIC Ser 1504 Z		12/01/2011	Paydown		19,445	19,445	20,001	19,790		(346)								19,445	691	05/01/2023 ..
31294K-UC-7 ...	FHLMC Gold PC Pool #E01479		12/01/2011	Paydown		1,035,337	1,035,337	972,570	995,273		40,064								1,035,337	19,597	09/15/2018 ..
313372-YE-4 ...	FHLMC REMIC Ser 1643-E		12/01/2011	Paydown		24,507	24,507	25,016	24,821		(314)								24,507	1,556	05/01/2023 ..
313376-M4-0 ...	FHLMC REMIC Ser 1837-Z		12/01/2011	Paydown		116,683	116,683	120,293	118,855		(2,172)								116,683	3,904	03/01/2025 ..
31337E-LG-7 ...	FHLMC REMIC Ser 2064 M		12/01/2011	Paydown		73,356	73,356	75,236	74,620		(1,264)								73,356	1,678	05/01/2028 ..
31337K-5S-5 ...	FHLMC REMIC Ser 2136-A		12/01/2011	Paydown		24,051	24,051	22,551	23,202		849								849	621	07/01/2018 ..
31340Y-DB-2 ...	FHLMC REMIC Ser 12-A	9.250% 11/15/19	11/15/2011	Paydown		2,077	2,077	2,180	2,126		(49)								2,077	106	02/13/2018 ..
31340Y-QS-1 ...	FHLMC REMIC Ser 46-B	7.800% 09/15/20	11/15/2011	Paydown		2,114	2,114	1,945	2,039		75								2,114	80	11/15/2018 ..
31358E-RK-0 ...	FNMA REMIC Ser 1990-72B		12/01/2011	Paydown		3,833	3,833	3,743	3,786		47								3,833	162	07/01/2020 ..
31358H-GT-6 ...	FNMA REMIC Ser 1991-73A		12/01/2011	Paydown		20,346	20,346	19,545	20,016		330								20,346	847	06/01/2021 ..
31358J-HU-8 ...	FNMA REMIC Ser 1991-113 ZE		12/01/2011	Paydown		16,309	16,309	16,783	16,568		(259)								16,309	449	09/01/2021 ..
31358N-4F-6 ...	FNMA REMIC Ser 1992-123 Z		12/01/2011	Paydown		22,397	22,397	22,494	22,429		(32)								22,397	.976	07/01/2022 ..
31359P-DJ-2 ...	FNMA ACES Ser 1997-M2 CI Z		12/01/2011	Paydown		5,458	5,458	5,862	5,847		(388)								5,458	213	01/01/2032 ..
313602-3E-2 ...	FNMA REMIC Ser 1989-67D		12/01/2011	Paydown		3,634	3,634	3,622	3,615		19								3,634	155	09/01/2019 ..
313602-DV-3 ...	FNMA REMIC Ser 1988-15A		12/01/2011	Paydown		9,670	9,670	9,828	9,730		(61)								9,670	438	05/01/2018 ..
313602-GQ-1 ...	FNMA REMIC Ser 1988-25B		12/01/2011	Paydown		4,388	4,388	4,489	4,425		(36)								4,388	212	01/01/2017 ..
313602-QA-5 ...	FNMA REMIC Ser 1989-19A		12/01/2011	Paydown		5,741	5,741	6,045	5,729		13								5,741	289	03/01/2012 ..
313602-W4-2 ...	FNMA REMIC Ser 1989-62G		12/01/2011	Paydown		4,122	4,122	3,966	4,058		64								4,122	201	10/01/2019 ..
313603-GW-6 ...	FNMA REMIC Ser 1989-86E		12/01/2011	Paydown		4,909	4,909	4,904	4,889		20								4,909	257	01/01/2019 ..
313603-JJ-2 ...	FNMA REMIC Ser 1989-90E		12/01/2011	Paydown		1,364	1,364	1,486	1,401		(37)								1,364	57	11/01/2019 ..
31371H-FZ-6 ...	FNMA Pool #252284	6.500% 01/25/29	12/01/2011	Paydown		64,300	64,300	63,958	63,962		337								64,300	2,386	01/25/2029 ..
31371L-D9-7 ...	FNMA Pool #254928	3.500% 08/25/18	12/01/2011	Paydown		77,537	77,537	73,442	74,950		2,587								77,537	1,791	08/25/2018 ..
31377F-B4-7 ...	FNMA DUS Pool #3																				

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1 CUSIP Identifi- cation	2 Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date		
										11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
31393R-5J-5 ...	FHLMC REMIC Ser 2617 CL DN		12/01/2011	Paydown		.525,085	.525,085	.495,631	.519,386		.5,699		.5,699		.525,085					.12,217	.05/01/2012 ..	
31393T-G3-4 ...	FNMA REMIC Ser 2003-108 CI HA		01/01/2011	Paydown		.4,009	.4,009	.4,017	.3,996		.13		.13		.4,009					.17	.01/01/2011 ..	
31394H-ZZ-7 ...	FHLMC REMIC Ser 2672 CI XD		12/01/2011	Paydown		.322,170	.322,170	.331,030	.327,837		(5,667)		(5,667)		.322,170					.8,928	.05/01/2023 ..	
31395H-TT-7 ...	FHLMC REMIC Ser 2894 CI QD		12/01/2011	Paydown		.709,653	.709,653	.719,300	.711,605		(1,952)		(1,952)		.709,653					.34,522	.03/01/2015 ..	
31395K-ZZ-2 ...	FHLMC REMIC Ser 2926 CI EW		12/01/2011	Paydown		.48,907	.48,907	.48,273	.48,535		.372		.372		.48,907					.2,445	.12/01/2024 ..	
31395M-QS-1 ...	FHLMC REMIC Ser 2935 CI LN		12/01/2011	Paydown		.286,720	.286,720	.272,563	.276,953		.9,766		.9,766		.286,720					.6,679	.12/01/2017 ..	
31398V-ZX-7 ...	FHLMC REMIC Ser 3660 CI H		12/01/2011	Paydown		.2,338,694	.2,338,694	.2,470,245	.2,433,510		(94,816)		(94,816)		.2,338,694					.61,132	.02/01/2016 ..	
31402E-HA-9 ...	FNMA Pool #726625 3.500% 07/25/18		12/01/2011	Paydown		.78,326	.78,326	.74,190	.75,363		.2,963		.2,963		.78,326					.2,067	.07/25/2018 ..	
31402Q-NH-0 ...	FNMA Pool #734892 3.500% 08/25/18		12/01/2011	Paydown		.440,340	.440,340	.404,837	.417,950		.22,389		.22,389		.440,340					.9,477	.08/25/2018 ..	
31403B-3K-7 ...	FNMA Pool #744302 3.500% 09/25/18		12/01/2011	Paydown		.541,154	.541,154	.509,361	.520,709		.20,445		.20,445		.541,154					.9,314	.09/25/2018 ..	
31405E-6P-5 ...	FNMA Pool #787578 6.000% 07/25/35		12/01/2011	Paydown		.293,084	.293,084	.299,724	.299,383		(6,299)		(6,299)		.293,084					.9,047	.07/25/2035 ..	
574754-AA-5 ...	Mashantucket Pequot Trb CT Rev Txb1 Bd S		12/14/2011	Barclays Capital		.475,000	.500,000	.517,840	.503,147		(1,282)		(1,282)		.501,865					.44,915	.09/01/2012 ..	
574754-AA-5 ...	Mashantucket Pequot Trb CT Rev Txb1 Bd S		09/01/2011	Redemption		.100,000	.500,000	.500,000	.517,840		(3,147)		(3,147)		.500,000					.34,550	.09/01/2012 ..	
677555-IV-2 ...	Ohio St Econ Development Rev Sunco Phoen		03/01/2011	Maturity		.275,000	.275,000	.275,000	.275,000					.275,000					.2,784	.03/01/2011 ..		
677555-IIY-6 ...	Ohio St Econ Development Rev Txb1 Enterp		12/01/2011	Call	.100,000	.325,000	.325,000	.325,000	.325,000					.325,000					.11,276	.06/01/2014 ..		
677555-XC-3 ...	Ohio St Econ Development Rev Taxable Ohi		06/01/2011	Redemption		.235,000	.235,000	.235,000	.235,000					.235,000					.4,218	.09/01/2012 ..		
677555-XD-1 ...	Ohio St Econ Development Rev Txb1 Ohio E		01/12/2011	Redemption		.100,000	(66,642)	(66,642)	(66,642)					(66,642)					.12/01/2021 ..			
745190-6G-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 ..	
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 ..	
911760-L0-7 ...	Vendee Mtg Tr REMIC Ser 1998-2 CI 1G		12/01/2011	Paydown		.74,237	.74,237	.76,325	.75,667		(1,430)		(1,430)		.74,237					.2,720	.05/01/2028 ..	
<b>3199999. Subtotal - Bonds - U.S. Special Revenues</b>						<b>15,545,007</b>	<b>15,570,007</b>	<b>15,418,171</b>	<b>15,442,366</b>		<b>129,502</b>		<b>129,502</b>		<b>15,571,872</b>					<b>(26,865)</b>	<b>(26,865)</b>	<b>444,355</b> XXX
000759-CN-8 ...	American Business Fin Svcs Inc Ser 2002-		02/01/2011	Paydown		.61,078	.61,078	.61,072	.60,940		.138		.138		.61,078					.423	.01/01/2011 ..	
000759-CR-9 ...	American Business Fin Svcs Inc Ser 2002-		12/01/2011	Paydown		.196,773	.196,773	.196,728	.196,427		.346		.346		.196,773					.5,335	.12/01/2015 ..	
000759-CV-0 ...	American Business Fin Svcs Inc Ser 2002-		01/01/2011	Paydown		.37,253	.37,253	.29,436	.29,436		.53		.53		.37,253					.183	.04/01/2016 ..	
000780-HX-7 ...	ABN AMRO Mtg Corp Ser 2003-8 CI A4 RMBS		12/01/2011	Paydown		.560,388	.560,388	.540,775	.548,721		.11,668		.11,668		.560,388					.15,895	.06/01/2033 ..	
00253C-HH-3 ...	Aames Mtg Tr Ser 2001-4 CI A4 RMBS		12/01/2011	Paydown		.104,105	.104,105	.104,062	.103,945		.160		.160		.104,105					.3,265	.04/01/2031 ..	
002824-AQ-3 ...	Abbott Labs Nt 4.350% 03/15/14		08/19/2011	Barclays Capital		.5,452,950	.5,000,000	.4,993,600	.4,997,636		.448		.448		.4,998,084					.454,866	.204,813 .03/15/2014 ..	
008190-A*-1 ...	NRG Energy Extended TL B2 Nt 1		07/01/2011	Redemption		.100,000	.120,204	.120,204	.120,204					.120,204					.2,137	.08/31/2015 ..		
008190-A*-1 ...	NRG Energy Extended TL B2 Nt 1		03/31/2011	Tax Free Exchange		.1,138,776	.1,138,776	.1,138,776	.1,138,776					.1,138,776					.10,452	.08/31/2015 ..		
01129*-AC-8 ...	Alamo Cement Company Gtd Sr Nt		10/20/2011	Redemption		.1,142,857	.1,142,857	.1,174,062	.1,149,596		(6,739)		(6,739)		.1,142,857					.58,770	.10/20/2011 ..	
01365#-AC-7 ...	Albuquerque Plaza Assoc 1st Mtg Nt CTL		12/01/2011	Redemption		.345,689	.345,689	.345,689	.345,689					.345,689					.14,013	.07/01/2015 ..		
01877K-AB-9 ...	Alliance Pipeline LP Sr Nt		06/30/2011	Redemption		.2,571	.2,571	.2,563	.2,565		.6		.6		.2,571					.45	.12/31/2019 ..	
02149H-AW-0 ...	Countrywide Alternative Ln Tr Ser 2007-2		12/01/2011	Paydown		.512,890	.512,890	.440,595	.454,933		.72,294		.14,338		.512,890					.21,105	.09/01/2019 ..	
02361D-AB-6 ...	Ameren Ill Co 1st Mtg Bd		06/15/2011	Maturity		.2,000,000	.2,000,000	.2,000,149	.2,000,135		(135)		(135)		.2,000,000					.66,250	.06/15/2011 ..	
023775-AA-7 ...	American Airlines Inc PTC Ser 2005-1 CI		09/29/2011	Redemption		.154,449	.154,449	.154,449	.154,449					.154,449					.5,919	.09/29/2012 ..		
02639M-AC-0 ...	American General Mtg Ser 2003-1 CI A3 RM		12/01/2011	Paydown		.103,098	.103,098	.103,045	.102,949		.150		.150		.103,098					.446	.06/01/2017 ..	
02639M-AD-8 ...	American General Mtg Ser 2003-1 CI M1 RM		12/01/2011	Paydown		.197,449	.197,449	.193,411	.194,655		.2,794		.2,794		.197,449					.874	.04/01/2015 ..	
02660T-ER-0 ...	American Home Mtg Inv Tr Ser 2005-2 CI 5		12/01/2011	Paydown		.237,036	.237,036	.234,591	.235,240		.1,796		.1,796		.237,036					.6,236	.08/01/2020 ..	
02780*-AA-0 ...	American National Bank & Tr CTL		12/10/2011	Redemption		.113,263	.113,263	.116,711	.113,781		(518)		(518)		.113,263					.4,684	.05/10/2012 ..	
03028P-AA-4 ...	American Transmission Co LLC Sr Nt		03/15/2011	Maturity		.3,000,000	.3,000,000	.2,977,440	.2,999,369		.631		.631		.3,000,000					.106,875	.03/15/2011 ..	
033348-AA-7 ...	Anchorage Permit Ctr Bldg Ls Tr CTL		12/15/2011	Redemption		.72,170	.72,170	.72,170	.72,170					.72,170					.2,502	.02/15/2025 ..		
03523T-AA-6 ...	Anheuser-Busch InBev WldwdInc Co Gtd Nt		03/15/2011	Tax Free Exchange		.9,998,236	.10,000,000	.9,997,000	.9,998,123		.113		.113		.9,998,236					.480,000	.01/15/2014 ..	
03523T-AD-0 ...	Anheuser-Busch InBev WldwdInc Nt		03/15/2011	Tax Free Exchange		.9,913,955	.10,000,000</															

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1 CUSIP Identifi- cation	2 Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date	
										11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
040104-BW-0 ...	Argent Securities Inc Ser 2003-1D Cl AF6		12/01/2011	Paydown		1,583,618	1,583,618	1,582,917	1,581,841		1,777		1,777		1,583,618				44,173	06/01/2033	
04231#-AA-7 ...	Armstrong/Heinz Contract Sec Lease Backe		08/19/2011	Call 128,5067		322,700	251,116	251,116	251,116		71,585		71,585		322,700				8,746	03/15/2027	
04231#-AA-7 ...	Armstrong/Heinz Contract Sec Lease Backe		12/15/2011	Redemption	100,0000	311,951	311,951	311,951	311,951						311,951				8,728	03/15/2027	
04541G-AS-1 ...	Asset Backed Securities Corp Ser 2000-LB		12/01/2011	Paydown	120,150	120,150	124,844	123,037			(2,886)		(2,886)		120,150				5,586	06/01/2016	
04626R-AA-4 ...	Astoria Power Project PTC Ser A ABS		12/01/2011	100,0000	690,895	690,895	690,895	690,895	690,895						690,895				21,261	05/01/2016	
049560-AB-1 ...	Atmos Energy Corp Nt 7.375% 05/15/11		05/15/2011	Maturity	3,000,000	3,000,000	3,156,280	3,008,188			(8,188)		(8,188)		3,000,000				110,625	05/15/2011	
05164#-AA-5 ...	Aurora Health Care (Badger RE) CTL		12/15/2011	Redemption	100,0000	85,059	85,059	82,543	83,395			1,664		1,664		85,059				3,255	12/15/2022
055385-AA-6 ...	BFC Guaranty Corp CTL 6.200% 12/01/17		12/01/2011	Paydown	100,0000	190,274	190,274	183,432	186,628			3,646		3,646		190,274				11,920	12/01/2017
05946X-EW-9 ...	Banc of America Funding Corp Ser 2003-3		12/01/2011	Paydown	945,626	945,626	958,037	948,407			(2,781)		(2,781)		945,626				28,408	10/01/2014	
05947U-LX-4 ...	Banc of America Comm Mtg Inc Ser 2003-2		12/01/2011	Paydown	87,724	87,724	88,167	87,719			.4		.4		87,724				3,907	04/01/2013	
05948K-XQ-7 ...	Bank of America Alt Loan Tr Ser 2005-2 C		12/01/2011	Paydown	107,094	107,094	105,412	105,412			1,681		1,681		107,094				2,883	02/01/2035	
05948K-XS-3 ...	Bank of America Alt Loan Tr Ser 2005-2 C		12/01/2011	Paydown	94,018	94,018	91,459	91,459			2,560		2,560		94,018				2,824	04/01/2018	
05949A-KA-7 ...	Bank of America Mtg Securities Ser 2004-		12/01/2011	Stifel Nicolaus & Co	639,301	639,301	655,483	642,168			(2,867)		(2,867)		639,301				18,380	05/01/2015	
05949A-MD-9 ...	Bank of America Mtg Securities Ser 2004-		03/09/2011	Villanova	1,966,832	1,925,907	1,980,073	1,968,373			(260)		(260)		1,968,113				(1,281)	07/01/2034	
05949A-MD-9 ...	Bank of America Mtg Securities Ser 2004-		03/01/2011	Paydown	21,147	21,147	21,742	21,613			(466)		(466)		21,147				291	07/01/2034	
060505-AG-9 ...	Bank of America Corp Sub Nt		01/15/2011	Maturity	4,000,000	4,000,000	4,176,220	4,000,932			(932)		(932)		4,000,000				148,000	01/15/2011	
064057-L*-1 ...	Bank NY Co Inc Cr Tenant Lease		01/01/2011	Redemption	100,0000	1,241,148	1,241,148	1,241,148	1,241,148						1,241,148				38,538	01/01/2011	
066050-CM-5 ...	BankAmerica Corp Sub Nt		10/15/2011	Maturity	2,000,000	2,000,000	2,244,540	2,028,298			(28,298)		(28,298)		2,000,000				142,500	10/15/2011	
07383F-QT-8 ...	Bear Stearns Comm Mtg Sec Ser 2003-T10 C		12/01/2011	Paydown	86,487	86,487	86,636	86,421			.66		.66		86,487				1,887	05/01/2012	
079867-AQ-0 ...	BellSouth Telecom Inc Deb		12/15/2011	Redemption	100,0000	100,862	100,862	102,494	101,564			(702)		(702)		100,862				4,790	12/15/2015
105667-AB-5 ...	Bravo Mtg Loan Trust Ser 2006-1 Cl A2 RM		12/27/2011	Credit Suisse First	716,555	716,555	407,154	407,154			309,401		309,401		716,555				1,915	05/28/2013	
111320-AC-1 ...	Broadcom Corp Sr Nt 2.375% 11/01/15		05/06/2011	Boston	9,838,600	10,000,000	10,021,600	10,021,096			(1,448)		(1,448)		10,019,648				(181,048)	11/01/2015	
11980*-AF-8 ...	Buffalo Rock Co Inc Sr Nt		03/21/2011	Redemption	100,0000	1,000,000	1,000,000	1,000,000							1,000,000				33,800	03/21/2013	
12189P-AF-9 ...	Burlington Northern Santa Fe EETC Ser 99		07/02/2011	Redemption	100,0000	41,003	41,003	47,476	45,098			(4,095)		(4,095)		41,003				1,569	07/02/2020
12489W-NP-5 ...	C-BASS Tr Ser 2005-CB6 Cl A4 RMBS		11/01/2011	Paydown	224,663	224,663	224,655	224,059			.604		.604		224,663				5,761	02/01/2024	
12558M-BM-3 ...	CIT Group Home Eq Loan Tr Ser 2003-1 Cl		12/01/2011	Paydown	102,458	102,458	103,067	102,869			(411)		(411)		102,458				2,166	10/01/2019	
12644#-CA-1 ...	CTL Cap Tr Ser 2004-17 Texas Instr CTL		12/15/2011	Redemption	100,0000	334,372	334,372	334,372	334,372						334,372				9,992	01/15/2026	
12665*-AA-9 ...	CVS Caremark Wells Fargo Bk Nw CTL		12/10/2011	Paydown	100,0000	135,791	135,791	135,791	135,791						135,791				5,865	10/10/2031	
12667F-TA-3 ...	Countrywide Alternative Ln Tr Ser 2004-J		12/01/2011	Paydown	578,125	578,125	578,109	577,018			1,107		1,107		578,125				3,372	04/01/2015	
12668B-RZ-8 ...	CWHL Inc Ser 2006-6CB Cl 14A RMBS		12/01/2011	Paydown	176,606	176,606	154,636	154,636			21,970		21,970		176,606				6,803	05/01/2036	
126694-E9-5 ...	CWHL Inc Ser 2006-0A4 Cl A1 RMBS		12/01/2011	Paydown	1,406,003	1,406,003	1,123,991	1,123,991			282,013		282,013		1,406,003				9,983	01/01/2022	
126694-E9-5 ...	CWHL Inc Ser 2006-0A4 Cl A1 RMBS		01/04/2011	Paydown	164,871	164,871	131,802	131,802			33,069		33,069		164,871				177	01/01/2022	
12669E-3P-9 ...	CWALT Loan Tr Ser 2003-J9 Cl 1A6 RMBS		12/01/2011	Paydown	473,798	473,798	460,491	465,433			.8,365		.8,365		473,798				15,719	09/01/2033	
12946#-AA-6 ...	Calegari /Gregoire A/ CTL		12/15/2011	Redemption	100,0000	144,547	144,547	149,454	145,901			(1,354)		(1,354)		144,547				6,039	11/15/2013
13187*-AE-8 ...	Camas Funding Corp Collateral Nt		09/05/2011	Redemption	100,0000	107,902	107,902	107,902	107,902						107,902				3,302	09/05/2011	
14155#-AA-8 ...	Cardinals Ballpark LLC Sr Nt		09/30/2011	Various	154,641	154,641	154,641	154,641						154,641				2,283	09/30/2027		
141749-AA-9 ...	Carey Comm Mtg Tr Ser 2002-1 Cl A		08/10/2011	Paydown	2,838,170	2,838,170	2,838,170	2,838,170						2,838,170				75,181	12/10/2011		
15005N-AD-4 ...	Cedar Brakes II LLC Sr Nt Ser C		09/01/2011	Redemption	1,022,647	1,022,647	1,212,941	1,082,107			(59,460)		(59,460)		1,022,647				76,133	09/01/2013	
15128#-AH-6 ...	Cenex Espana Fin LLC Sr Nt Ser A		10/19/2011	Call 100,0000	1,009,448	1,009,448	885,162	916,988			92,460		92,460		1,009,448				51,760	02/14/2014	
15131G-QM-9 ...	Cendant Mortgage Corp Ser 2003-3P Cl A6		12/01/2011	Paydown	958,813	958,813	969,600	962,711			(3,898)		(3,898)		958,813				20,886	03/01/2033	
15189#-AA-7 ...	Centerpoint Anchorage Tr PTC Lease Bkd C		12/15/2011	Redemption	100,0000	163,843	163,843	163,843	163,843						163,843				7,095	09/15/2022	

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1 CUSIP Identifi- cation	2 Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date
										11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
1619#-AA-8 ...	Charter Communications TL C-Ext 1L Nt 2		12/30/2011	Redemption		100,000	.50,125	.50,125	.47,118	.47,312		.2,813	.2,813		.50,125				.1,074	.09/06/2016
16678R-DU-8 ...	Chevy Chase Mtg Funding Corp Ser 2005-3A		11/25/2011	Paydown		.427,632	.427,632	.419,079	.420,986		.6,647				.427,632				.1,161	.08/27/2035
172905-BB-6 ...	Citibank NA Ser 1986-P Cl 1 RMBS		12/01/2011	Paydown		.996	.996	.996	.1,011	.996					.996				.59	.09/01/2016
17306U-BD-9 ...	Citifinancial Mtg Sec Inc Ser 2003-2 Cl		12/01/2011	Paydown		.252,481	.252,481	.237,964	.242,118		.10,364				.252,481				.6,041	.12/01/2021
17306U-CE-6 ...	Citifinancial Mtg Sec Inc Ser 2004-1 Cl		12/01/2011	Paydown		.275,789	.275,789	.275,774	.275,599		.190				.275,789				.6,425	.07/01/2024
17307G-MC-9 ...	Citigroup Mtg Ln Tr Ser 2004-HYB4 Cl AA		12/25/2011	Paydown		.9,331	.9,331	.9,342	.9,339		.8)				.9,331				.27	.12/25/2034
20046E-AQ-8 ...	COMM Ser 2001-J1A Cl E		09/01/2011	Paydown		.1,724,954	.1,724,954	.1,838,424	.1,758,373		.(.33,419)				.1,724,954				.79,750	.05/01/2014
210805-CB-1 ...	Continental Airlines Inc ETC Ser 1998-1		03/15/2011	Paydown		.170,217	.170,217	.163,952	.166,626		.3,591				.170,217				.5,658	.09/17/2017
210805-DJ-3 ...	Continental Airlines Inc ETC Ser 2001-1		06/15/2011	Paydown		.12,500,000	.12,500,000	.10,931,250	.12,166,887		.333,113				.12,500,000				.406,438	.06/15/2011
225458-BU-1 ...	CS First Boston Mtg Sec Corp Ser 2005-1		12/01/2011	Paydown		.92,087	.92,087	.92,850	.92,352		.265)				.92,087				.2,640	.07/01/2016
225458-XJ-2 ...	CS First Boston Mtg Sec Corp Ser 2005-6		12/01/2011	Paydown		.361,599	.361,599	.354,593	.357,024		.4,575				.361,599				.10,430	.06/01/2016
22942G-AK-5 ...	Cablevision (CSC Holdings) Incremental T		12/28/2011	Tax Free Exchange		.9,888	.9,888	.9,888	.9,888						.9,888				.149	.03/29/2016
247130-AA-4 ...	Deloitte & Touche USA LLP Sr Nt Ser A		11/20/2011	Maturity		.4,000,000	.4,000,000	.4,000,000	.4,000,000						.4,000,000				.249,600	.11/20/2011
24736C-AG-9 ...	Delta Airlines X0 Equip TL Nt 1		12/29/2011	Redemption		.305,680	.305,680	.305,680	.305,680						.305,680				.7,234	.04/30/2012
248019-AC-5 ...	Delux Corp Nt 5.000% 12/15/12		03/15/2011	Direct		.6,496,000	.6,400,000	.5,344,000	.5,344,000						.5,344,000				.1,152,000	.1,152,000
251510-AW-3 ...	Deutsche Alt-A Sec Inc Ser 2003-2XS Cl A		12/01/2011	Paydown		.1,487,951	.1,487,951	.1,487,633	.1,486,567		.1,384				.1,487,951				.40,781	.11/01/2022
251510-FX-6 ...	Deutsche Alt-A Sec Inc Ser 2005-4 Cl A6		12/01/2011	Paydown		.246,920	.246,920	.231,669	.231,669		.15,250				.246,920				.6,899	.09/01/2022
251563-CB-6 ...	Deutsche Mtg Sec Inc Ser 2004-1 Cl A6 RM		12/01/2011	Paydown		.951,918	.951,918	.951,650	.950,257		.1,661				.951,918				.21,742	.03/01/2030
25179S-AC-4 ...	Devon Fin Corp ULC Co Gtd Nt		09/30/2011	Maturity		.7,000,000	.7,000,000	.7,584,990	.7,283,918		.(.283,918)				.7,000,000				.481,250	.09/30/2011
25466K-FL-8 ...	Discover Card Mstr Tr I Ser 2005-4 Cl A2		12/07/2011	Redemption		.20,000,000	.20,000,000	.20,037,500	.20,013,494		.(6,493)				.20,007,001				.7,001)	.64,298
25654#-AA-0 ...	Dodger Tickets LLC 1st Mtg Bd		03/31/2011			.53,603	.53,603	.53,603	.53,603						.53,603				.3,034	.03/31/2030
268668-FD-7 ...	EMC Mtg Loan Tr Ser 2006-A Cl A RMBS		12/27/2011	Paydown		.280,022	.280,022	.221,980	.221,980		.58,042				.280,022				.1,012	.09/25/2016
278865-AG-5 ...	Ecolab Inc Nt 6.875% 02/01/11		02/01/2011	Maturity		.5,000,000	.5,000,000	.5,702,100	.5,009,786		.(9,786)				.5,000,000				.171,875	.02/01/2011
29272#-AA-4 ...	Energy Plaza Lease PassThru Tr Ser A1 Cl		08/14/2011	Redemption		.291,667	.291,667	.291,667	.291,667						.291,667				.12,863	.02/14/2014
293791-AB-5 ...	Enterprise Products Ptnrs LP Nt		02/01/2011	Maturity		.4,000,000	.4,000,000	.4,213,110	.4,002,703		.(2,703)				.4,000,000				.150,000	.02/01/2011
29587#-AK-2 ...	Ernst & Young US LLP Sr Nt		10/11/2011	Redemption		.714,286	.714,286	.714,286	.714,286						.714,286				.41,857	.10/11/2011
30161M-AE-3 ...	Exelon Generation Co LLC Sr Nt		01/25/2011	Securities		.6,734,460	.6,000,000	.6,638,640	.6,572,431		.(5,388)				.5,388				.167,417	.120,900
30212P-AB-1 ...	Expedia Inc Gtd Nt 7.456% 08/15/18		04/18/2011	Credit Suisse First		.2,771,875	.2,500,000	.2,733,250	.2,720,357		.(6,979)				.2,713,378				.58,497	.127,373
302228-AA-9 ...	EXSIF Worldwide Inc Sr Sec Nt ABS		10/01/2011	Redemption		.122,222	.122,222	.122,999	.122,544		.(321)				.122,222					.9,387
30251T-AA-7 ...	FNBC 1993-A Pass Through Trust PTC Ser 1		01/05/2011	Redemption		.158,577	.158,577	.200,360	.176,574		.(17,997)				.158,577					.6,407
302567-AA-0 ...	FPL Energy American Wind LLC Sr Nt		06/20/2011	Redemption		.129,000	.129,000	.129,000	.129,000						.129,000					.8,564
302569-AA-6 ...	FPL Virginia Funding Corp Sr Nt		12/31/2011	Redemption		.154,483	.154,483	.155,204	.155,003		.(520)				.154,483					.8,488
31331F-AW-1 ...	Fedex Corp PTC Ser 1997-1C ABS		01/15/2011			.28,501	.28,501	.29,463	.29,003		.(502)				.28,501					.1,090
31331F-AY-7 ...	Fedex Corp PTC Ser 1998-1 Cl B ABS		01/15/2011	Redemption		.75,259	.75,259	.75,259	.75,259						.75,259					.2,576
32007U-AG-4 ...	First Data Corp Term Ln B2 Nt 1		04/13/2011			.293,429	.293,429	.250,515	.254,804		.38,624				.293,429					.2,698
32007U-AG-4 ...	First Data Corp Term Ln B2 Nt 1		04/13/2011	Tax Free Exchange		.3,554,577	.4,053,617	.3,460,776	.3,519,236		.35,341				.3,554,577					.37,949
32051G-DS-1 ...	First Horizon ABS Tr Ser 2004-HE4 Cl A4		12/01/2011	Paydown		.75,998	.75,998	.70,757	.70,757		.5,241				.75,998					.4,272
32051G-GZ-2 ...	First Horizon Mtg PT Tr Ser 2005-1 Cl 1A		12/01/2011	Paydown		.170,199	.170,199	.171,635	.170,238		.(39)				.170,199					.04/01/2015
34434*-AE-5 ...	Follett Corp Sr Nt 6.960% 10/31/11		10/30/2011	Various		.428,571	.428,571	.428,571	.428,571						.428,571					.14,914
36170U-BX-8 ...	G-FORCE LLC Ser 2005-RRE Cl A2 CMBS		12/01/2011	Paydown		.254,807	.254,077	.256,077	.254,079		.728				.728					.5,807
36185N-4G-2 ...	GMAC Mtg Corp Loan Tr Ser 2004-J4 Cl A3		12/01/2011	Redemption		.2,479,312	.2,479,312	.2,460,717	.2,469,010		.10,302				.2,479,312					.103,395
362225*-AA-1 ...	GSA IRS Lease Tr PTC Ser 2009 CTL		12/11/2011			.611,339	.611,339	.611,339	.611,339						.611,339					.19,814
																				.09/11/2030

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1 CUSIP Identifi- cation	2 Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date
										11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
362253-AA-4 ...	GSA Guam LP Gen Svcs Admin Lease Oblig		12/15/2011	Redemption	100,000	195,812	195,812	181,714	193,439		2,373		2,373		195,812				9,745	.12/15/2012 ..
36226M-AE-3 ...	GRMT Mtg Loan Tr Ser 2001-1A CI A5 RMBS		12/01/2011	Paydown	178,215	178,215	178,222	177,595		620		620		178,215				6,274	.01/01/2012 ..	
36228C-LS-0 ...	GS Mortgage Securities Corp II Ser 2001-		06/01/2011	Paydown	7,000,000	7,000,000	7,318,555	7,249,101		(249,101)		(249,101)		7,000,000				154,043	.10/01/2014 ..	
36228F-3Q-7 ...	GS Mortgage Securities Corp Ser 2004-3 C		12/01/2011	Paydown	669,006	669,006	668,982	668,417		590		590		669,006				25,100	.04/01/2025 ..	
36242D-DE-0 ...	GS Mortgage Securities Corp Ser 2004-7 C		12/01/2011	Paydown	835,275	835,275	835,248	834,546		729		729		835,275				12,270	.07/01/2025 ..	
368907-AC-5 ...	General American Trans Corp EETC Ser 199		08/28/2011	Paydown	196,207	196,207	200,621	197,802		(1,595)		(1,595)		196,207				14,621	.02/28/2015 ..	
38119#-AA-2 ...	Golden Spread Elec Cooperative 1st Mtg B		11/06/2011	Redemption	100,000	113,411	113,411	113,411	113,411					113,411				4,927	.05/06/2025 ..	
386088-AB-4 ...	Grand Metropolitan Inv Nt		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 ..	
41242*-AC-6 ...	Hardwood Funding LLC Nt Ser C		06/07/2011	Maturity	1,000,000	1,000,000	1,000,000	1,000,000					1,000,000				26,750	.06/07/2011 ..		
42709H-AB-4 ...	Hercules Offshore Inc Term Ln Nt 2		03/21/2011	UBS Warburg London	1,571,844	1,583,722	1,583,722	1,583,722					1,583,722				(11,878)	.07/11/2013 ..		
438499-AA-3 ...	Honeywell En Sav Perf CtrctTr PTC Nt ABS		12/01/2011	Redemption	100,000	444,043	444,043	444,043	444,043					444,043				14,753	.12/01/2015 ..	
44569*-AZ-4 ...	Hunt Oil Co Snt 6.75% 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 ..		
45254N-GA-9 ...	IMPAC CMB Tr Ser 2003-11 Cl 2A1 RMBS		11/25/2011	Paydown	589,991	589,991	581,141	581,449		8,542		8,542		589,991				2,479	.06/25/2021 ..	
45254N-PV-3 ...	IMPAC CMB Tr Ser 2005-5 Cl A2 RMBS		11/25/2011	Paydown	190,355	190,355	186,343	186,343		4,012		4,012		190,355				431	.01/25/2022 ..	
45254T-PM-0 ...	IMPAC Seed Assets CMN Owner Tr Ser 2004-		12/01/2011	Paydown	837,450	837,450	837,447	836,811		640		640		837,450				28,680	.12/01/2025 ..	
45254T-PY-4 ...	IMPAC Seed Assets CMN Owner Tr Ser 2004-		11/25/2011	Paydown	138,165	138,165	138,532	138,451		(287)		(287)		138,165				745	.05/28/2019 ..	
45254T-TN-4 ...	IMPAC Seed Assets CMN Owner Tr Ser 2006-		11/25/2011	Paydown	1,422,441	1,422,441	1,422,441	1,422,441					1,422,441				3,737	.01/25/2036 ..		
45660N-JB-9 ...	Residential Asset Sec Tr Ser 2004-A4 Cl		12/01/2011	Paydown	1,117,358	1,117,358	1,119,453	1,114,213		3,145		3,145		1,117,358				31,800	.05/01/2012 ..	
45660N-YZ-2 ...	Residential Asset Sec Tr Ser 2004-R1 Cl		04/01/2011	Paydown	242	221	221	231					231				(231)	.10/01/2015 ..		
45957@-AA-4 ...	International Group Sr Nt		08/13/2011	Redemption	100,000	220,800	220,800	220,800	220,800					220,800				17,311	.08/13/2011 ..	
45957@-AD-8 ...	International Group Ser A Gtd Sr Nt		10/29/2011	Redemption	1,200,000	1,200,000	1,200,000	1,200,000	1,200,000					1,200,000				47,460	.10/29/2011 ..	
46624T-MU-4 ...	JP Morgan Mtg Tr Ser 2005-S1 Cl 2A3 RMBS		12/01/2011	Paydown	331,997	331,997	334,746	334,023		(2,027)		(2,027)		331,997				7,779	.11/01/2034 ..	
46625Y-P7-2 ...	JP Morgan Chase Comm Mtg Secs Ser 2006-L		12/01/2011	Paydown	386,654	386,654	388,566	386,835		(180)		(180)		386,654				12,442	.06/01/2015 ..	
46628S-AC-7 ...	JP Morgan Mtg Tr Ser 2006-WIF1 Cl A2A		01/01/2011	Credit Suisse First	733,769	733,769	734,228	731,070		2,699		2,699		733,769				3,534	.02/01/2011 ..	
472319-AA-0 ...	Jefferies Group Inc Sr Nt		11/17/2011	Boston	980,000	1,000,000	1,203,120	1,035,620		(26,175)		(26,175)		1,009,445				(29,445)	.03/15/2012 ..	
47922*-AM-8 ...	Johnson /S C/ & Son Inc Sr Nt		12/04/2011	Redemption	200,000	200,000	200,000	200,000					200,000				13,480	.12/04/2013 ..		
49725V-AA-0 ...	Kiowa Power Partners LLC Ser A Sr Sec Nt		12/30/2011	Redemption	587,296	587,296	587,296	587,296					587,296				17,659	.12/30/2013 ..		
50026*-AA-3 ...	Kohls Corp Shelby MI CTL		12/15/2011	Redemption	40,425	40,425	42,708	41,923		(1,498)		(1,498)		40,425				1,683	.12/15/2022 ..	
52465#-BF-1 ...	Legg Mason Mtg Cap Corp Ser 2001-CTL-25		12/10/2011	Redemption	94,452	94,452	102,426	98,950		(4,498)		(4,498)		94,452				3,187	.04/10/2017 ..	
52467@-BC-8 ...	Legg Mason Mtg Cap Corp Ser 2003 Cl A CT		12/15/2011	Redemption	117,069	117,069	128,762	123,497		(6,429)		(6,429)		117,069				5,265	.11/15/2018 ..	
52518R-CD-6 ...	Lehman Structured Sec Corp Ser 2005-1 Cl		11/28/2011	Paydown	236,995	236,995	236,921	82,844		154,083		69		154,152				768	.03/26/2022 ..	
52602F-AD-1 ...	Lender Processing Services Term Ln B Nt		08/18/2011	Redemption	1,950,000	1,950,000	1,930,500	1,938,180		11,820		11,820		1,950,000				33,904	.07/02/2014 ..	
54323M-AN-8 ...	Longview Power LLC Synthetic LC Nt 3		03/15/2011	Redemption	96,260	1,540,160	1,600,000	1,608,959	1,603,718	(63,558)		(63,558)		1,540,160				8,428	.02/28/2013 ..	
54600@-AP-4 ...	Louis Dreyfus Corp Sr Nt		02/01/2011	Various	3,000,000	3,000,000	3,000,000	3,000,000					3,000,000				22,257	.12/17/2013 ..		
552078-BB-2 ...	Lyondell Chemical Co Sr Nt		11/07/2011	Direct	759,716	667,882	243,844	243,868					243,868				515,847	.94,728 .05/01/2018 ..		
55265K-F6-1 ...	Master Asset Sec Tr Ser 2003-7 Cl 4A3 R		12/01/2011	Paydown	738,901	738,901	697,338	715,348		23,552		23,552		738,901				18,798	.07/01/2033 ..	
55265K-Q3-6 ...	Master Asset Sec Tr Ser 2003-9 Cl 2A8 RM		12/01/2011	Paydown	1,539,895	1,539,895	1,500,676	1,509,941		29,955		29,955		1,539,895				46,981	.09/01/2033 ..	
56081#-AC-4 ...	Major League Baseball Trust PTC Nt ABS		12/10/2011	Various	750,000	750,000	750,000	750,000					750,000				36,636	.12/10/2013 ..		
565849-AG-1 ...	Marathon Oil Corp Sr Nt		03/18/2011	Call 113,5969	4,543,877	4,000,000	3,983,400	3,988,991		554,886		554,886		4,543,877				153,833	.02/15/2014 ..	
576434-A2-0 ...	Master Asset Securitization Tr Ser 2004-		12/01/2011	Paydown	118,556	118,556	119,741	119,423		(867)		(867)		118,556				3,682	.12/01/2034 ..	
576434-J5-4 ...	Master Asset Securitization Tr Ser 2005-		12/01/2011	Paydown	302,533	302,533	307,922	306,600		(4,067)		(4,067)		302,533				8,331	.06/01/2027 ..	
576434-N2-6 ...	Master Asset Securitization Tr Ser 2005-		12/01/2011	Paydown	59,335	59,335	58,339	58,482		854		854		59,335				1,844	.04/01/2035 ..	
576434-UH-5 ...	Master Asset Securitization Tr Ser 2004-		12/01/2011	Paydown	260,784	260,784	260,784	260,784					260,784				8,702	.12/01/2032 ..		
576434-WD-2 ...	Master Asset Securitization Tr Ser 2004-		12/01/2011	Paydown	130,849	130,849	131,871	131,127		(278)		(278)		130,849				3,539	.04/01/2017 ..	

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1 CUSIP Identifi- cation	2 Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date		
										11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
57643M-JM-7	Master Asset Securitization Tr Ser 2004-		12/01/2011	Paydown		.904,724	.904,724	.887,760	.892,880						.904,724					.31,222	.11/01/2034	
58047P-AA#-4	MCG Capital Corp Sr Nt		03/29/2011	Call 104.9513		.2,927,522	.2,789,410	.2,426,786	.2,426,786						.2,927,522					.129,912	.10/11/2011	
585055-AJ-5	Medtronic Inc Conv Bd	1.5000	04/15/2011	Maturity	5,000,000	5,000,000	5,000,000	5,000,000						5,000,000						.37,500	.04/15/2011	
58528#-DS-3	Meijer Inc 1st Mtg Bd Ser B-1		12/01/2011	100.0000		.267,370	.267,370	.278,570	.269,121						.267,370					.13,957	.12/01/2011	
589929-XZ-6	Merrill Lynch Mtg Investors Ser 2002-AFC		11/01/2011	Paydown		.262,069	.262,069	.261,963	.261,563						.262,069					.9,011	.05/01/2018	
59549W-AB-9	Mid State Tr Ser 11 CI M1 ABS		12/15/2011	Paydown		.46,424	.46,424	.46,423	.46,424						.46,424					.1,381	.02/15/2012	
598326-A*-7	Midwest Ind Trans Sys Opr Inc Sr Nt		02/28/2011	100.0000		.285,714	.285,714	.285,714	.285,714						.285,714					.6,600	.02/28/2013	
598326-A*-5	Midwest Ind Trans Sys Opr Inc Sr Nt		01/16/2011	Various		1,142,857	1,142,857	1,142,857	1,142,857						1,142,857					.25,657	.01/16/2014	
60588*-AA-2	Missouri Afrrd Hsing Tr XII Sec Nt		11/09/2011	100.0000		.549,153	.549,153	.406,635	.521,928						.549,153					.11/09/2011		
617446-GM-5	Morgan Stanley Dean Witter Nt		04/15/2011	Maturity	1,000,000	1,000,000	1,000,000	1,139,610	1,005,917						1,000,000					.33,750	.04/15/2011	
61745M-NB-2	Morgan Stanley Cap I Ser 2004-I08 Cl A4		12/01/2011	Paydown		.932,679	.932,679	.959,713	.936,630						.932,679					.38,908	.06/01/2012	
61746W-GH-5	Morgan StanleyDeanWitter Cap I Ser 2003-		12/01/2011	Paydown		.3,730,527	.3,730,527	.3,813,391	.3,733,845						.3,730,527					.122,663	.04/01/2012	
61754K-AG-0	Morgan Stanley Cap I Ser 2007-IQ14 Cl AM		02/16/2011	Redemption		4,953,125	5,000,000	4,756,415	4,756,415						4,756,415					.196,710	.04/01/2017	
61836*-AB-8	Morrison & Foerster LLP Sr Nt		09/07/2011	Redemption		.272,727	.272,727	.272,727	.272,727						.272,727					.19,064	.09/07/2013	
62853H-AD-2	Mylan Laboratories Inc Term Ln B Nt 5		11/14/2011	Redemption		.586,854	.586,854	.586,854	.586,854						.586,854					.18,684	.10/02/2014	
62886M-AB-6	NCO Group Inc Term Ln B Nt 4		06/30/2011	Redemption		.91,730	.91,730	.91,730	.91,730						.91,730					.2,665	.05/15/2013	
62886M-AB-6	NCO Group Inc Term Ln B Nt 4		07/29/2011	Tax Free Exchange		.347,037	.347,037	.347,037	.347,037						.347,037					.20,294	.05/15/2013	
62886M-AB-6	NCO Group Inc Term Ln B Nt 7		12/19/2011	Tax Free Exchange		.1,236,876	.1,236,876	.1,236,876	.1,236,876						.1,236,876					.66,748	.05/15/2013	
62906L-AB-4	NE Energy 1st Lien Synthetic LOC Nt 3		03/02/2011	Redemption		.21,882	.21,882	.20,131	.20,934						.948	.948				.104	.11/01/2013	
62906L-AC-2	NE Energy 1L TL B Nt 2 (1st Lt Power)		12/23/2011	Redemption		.200,429	.200,429	.184,395	.191,746						.8,683	.8,683				.4,990	.11/01/2013	
62937T-E#-5	NRG Energy Non-Extended Synthetic LC Nt		07/01/2011	Redemption		.881	.881	.881	.881							.881					.9	.02/01/2013
62937T-E@-7	NRG Energy Extended Synthetic LC Nt 1		07/01/2011	Redemption		2,301,333	2,301,333	2,301,333	2,301,333							2,301,333					.41,479	.08/31/2015
62937N-AL-1	NRG Energy Non-Extended TL B1 Nt 7		03/31/2011	Redemption		.4,071	.4,071	.4,071	.4,071							.4,071					.19	.02/01/2013
62937N-AL-1	NRG Energy Non-Extended TL B1 Nt 7		06/30/2011	Tax Free Exchange		.68,414	.68,414	.68,414	.68,414							.68,414					.545	.02/01/2013
62937N-AL-1	NRG Energy Non-Extended TL B1 Nt 4		07/01/2011	Redemption		.192,081	.192,081	.192,081	.192,081							.192,081					.2,021	.02/01/2013
63080#-AA-5	NARA Caves Lease Tr CTL		12/15/2011	Call 100.0000		.19,469	.19,469	.19,469	.19,469							.19,469					.1,032	.09/15/2028
63080#-AA-5	NARA Caves Lease Tr CTL		11/15/2011	Redemption		.208,588	.208,588	.208,588	.208,588							.208,588					.5,568	.09/15/2028
63615#-AA-9	National Football League Sr Nt		10/15/2011	Redemption		.730,558	.730,558	.730,558	.730,558							.730,558					.36,857	.10/15/2016
63651P-AA-2	National Inst Health Twinbrook B Bldg Ls		12/15/2011	Redemption		.79,546	.79,546	.79,546	.79,546							.79,546					.2,540	.01/15/2019
636930-AA-7	NIH 5635 Fishers Place CTL		12/15/2011	Redemption		.371,272	.371,272	.371,272	.371,272							.371,272					.10,891	.03/15/2014
64352V-EF-4	New Century Home Equity Ln Tr Ser 2003-5		12/01/2011	Paydown		.2,799,606	.2,799,606	.2,798,981	.2,796,351						.3,255	.3,255				.68,642	.09/01/2024	
65534V-CN-6	Newtown Ser 2002 CTL 6.08% 05/15/23		12/15/2011	Paydown		.70,467	.70,467	.70,464	.70,465							.2	.2				.2,411	.05/15/2023
65535V-CN-6	Nomura Asset Sec Corp Ser 2004-AP1 Cl A6		12/01/2011	Paydown		.494,022	.494,022	.494,011	.493,518							.504	.504				.13,191	.05/01/2026
65535V-DC-9	Nomura Asset Sec Corp Ser 2004-AP2 Cl A6		12/01/2011	Paydown		.398,020	.398,020	.394,880	.395,278							.2,743	.2,743				.14,041	.03/01/2018
65535V-GH-5	Nomura Asset Sec Corp Ser 2004-AP3 Cl A6		12/01/2011	Paydown		.208,080	.208,080	.208,075	.207,766							.294	.294				.5,440	.04/01/2016
656780*-A#-4	North American Coal Corp Sr Nt		10/04/2011	Various		.571,429	.571,429	.574,590	.572,543							(1,115)	(1,115)				.34,629	.10/04/2014
679574-AF-0	Old Dominion Elec 1st Mtg Bd		06/01/2011	Maturity		1,000,000	1,000,000	1,001,260	1,000,065							(65)	(65)				.31,250	.06/01/2011
679574-AG-8	Old Dominion Elec 1st Mtg Bd		12/01/2011	Redemption		.83,333	.83,333	.83,333	.83,333							.83,333	.83,333				.5,175	.12/01/2028

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

## SCHEDULE D - PART 4

**Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year**

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
CUSIP Identifi- cation	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	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	
68233J-AG-9	Oncor Electric Delivery Sr Nt		05/31/2011	Tax Free Exchange		.8,155,815	.8,000,000	.8,156,720	.8,156,466		(651)		(651)	.8,155,815					299,833	09/30/2040
68389X-AL-9	Oracle Corp Sr Nt	5.375% 07/15/40	12/16/2011	Tax Free Exchange Redemption		.9,886,294	.10,000,000	.9,884,100	.9,884,738		.1,556		.1,556	.9,886,294					756,979	07/15/2040
69335D-AG-7	PGT Industries Inc 1st Lien Term Ln Nt 1		06/23/2011	100,000		.487,805	.487,805	.487,805	.487,805						.487,805				15,697	02/14/2012
69639E-AA-0	Palisade Holdings L L C Sub Nt		11/15/2011	Direct Redemption		.46,517	.46,517									.46,517	.46,517			11/30/2027
69932#-AA-2	Paramount Properties Tax Cr Fd Sec Nt		12/15/2011	100,000		.246,365	.246,365	.246,365	.246,365						.246,365				13,575	12/15/2011
701094-AF-1	Parker-Hannifin Corp Nt		05/15/2011	Maturity		.3,000,000	.3,000,000	.3,124,230	.3,006,620		(6,620)		(6,620)	.3,000,000				.109,500	05/15/2011	
70382*-AA-9	Pavestone Co LP M/W Sr Sec Nt		04/29/2011	Call 100,000		.9,213	.9,213	.9,213	.9,213						.9,213				.549	09/01/2012
72153*-AA-2	Pillsbury Winthrop LLP Sr Nt Ser A-1		07/18/2011	100,000		.222,222	.222,222	.222,222	.222,222						.222,222				.9,133	07/18/2015
73316P-AP-7	Popular ABS Mtg Pass Thru Tr Ser 2004-4		12/01/2011	Paydown		.197,434	.197,434	.197,429	.196,995		.439		.439		.197,434				.5,897	02/01/2014
73932L-AA-1	Power Receivable Finance LLC Sr Nt		10/01/2011	100,000		.800,980	.800,980	.800,745	.800,951		.29		.29		.800,980				31,839	01/01/2012
743917-BB-4	Prudential Ins Co of America Ser 1985-J		12/01/2011	Paydown		.253	.253	.267	.257		(4)		(4)		.253				.17	12/01/2015
74451P-AA-1	Public Svc Co NC Inc Nt		02/15/2011	Maturity		.3,000,000	.3,000,000	.3,320,610	.3,006,148		(6,148)		(6,148)		.3,000,000				.99,375	02/15/2011
74835N-AJ-4	Questar Pipeline Co MT Nt		06/01/2011	Maturity		.5,000,000	.5,000,000	.5,116,520	.5,006,564		(6,564)		(6,564)		.5,000,000				.177,250	06/01/2011
74922P-AC-8	Residential Accredit Loans Inc Ser 2007-		12/27/2011	Paydown		.240,554	.413,950	.305,065	.351,441		.46,376		.46,376		.305,065				.76,511	01/25/2023
750754-AB-9	Railcar Leasing LLC Ser 1 CI A2 ABS		10/15/2011	Paydown		.166,214	.166,214	.192,769	.171,124		(4,910)		(4,910)		.166,214				.7,467	01/15/2013
751028-B*-1	Ralcorp Holdings Inc Sr Nt Ser D		12/22/2011	Redemption		.285,714	.285,714	.285,714	.285,714						.285,714				13,600	12/22/2013
755920-AF-2	Receipts on Corp Sec Tr Coll Tr Ser 1 AB		11/15/2011	Redemption		.244,080	.244,080	.277,192	.260,284		(16,204)		(16,204)		.244,080				11,731	05/15/2017
755920-AG-0	Receipts on Corp Sec Tr Coll Tr Ser 1998		08/01/2011	Redemption		.451,480	.451,480	.501,237	.475,832		(24,352)		(24,352)		.451,480				22,127	08/01/2017
759358-AC-4	Reinhardt-Thomas Corp Sr Nt		03/31/2011	100,000		.428,571	.428,571	.428,571	.428,571						.428,571				15,000	03/28/2012
760985-M9-9	Residential Asset Mtg Prod Inc Ser 2004-		12/01/2011	Paydown		.847,684	.847,684	.847,681	.847,003		.682		.682		.847,684				.19,465	07/01/2030
760985-US-8	Residential Asset Mtg Prod Inc Ser 2003-		12/01/2011	Paydown		.769,709	.769,709	.769,456	.729,685		.40,024		.40,024		.769,709				.15,354	07/01/2021
760985-UJ-7	Residential Asset Mtg Prod Inc Ser 2003-		12/01/2011	Paydown		.944,711	.944,711	.903,232	.931,416		.13,295		.13,295		.944,711				.21,002	09/01/2015
760985-ZF-1	Residential Asset Mtg Prod Inc Ser 2003-		12/01/2011	Paydown		.1,144,124	.1,144,124	.1,144,078	.1,143,114		.1,011		.1,011		.1,144,124				.28,062	05/01/2030
76110H-EU-9	Residential Accredit Loans Inc Ser 2003-		12/01/2011	Paydown		.384,888	.384,888	.382,723	.382,890		.1,998		.1,998		.384,888				.11,596	06/01/2033
76110H-UL-1	Residential Accredit Loans Inc Ser 2004-		12/01/2011	Paydown		.661,740	.661,740	.657,190	.659,043		.2,696		.2,696		.661,740				.16,932	05/01/2013
76110W-MC-7	Residential Asset Sec Corp Ser 2001-KS3		12/01/2011	Paydown		.258,568	.258,568	.258,516	.258,173		.395		.395		.258,568				.8,007	09/01/2021
76112B-SN-1	Residential Asset Mtg Products Ser 2005-		12/01/2011	Paydown		.322,583	.322,583	.307,361	.314,542		.8,041		.8,041		.322,583				.1,817	01/01/2019
76114H-AK-1	Residential Asset Sec Tr Ser 2007-A5 CI		12/01/2011	Paydown		.67,079	.67,079	.61,102	.61,102		.5,977		.5,977		.67,079				.1,810	02/01/2028
76126C-DE-9	RACERS Tr Ser 1998-CCE-1 CI A1 ABS		11/15/2011	Redemption		.170,156	.170,156	.166,804	.168,454		.1,702		.1,702		.170,156				.8,501	05/15/2018
78402C-AA-1	SC Commercial Mtg Pass Through Ser 2003-		12/01/2011	Redemption		.63,514	.63,514	.66,414	.65,591		(2,077)		(2,077)		.63,514				.2,398	11/01/2026
784671-AA-7	SSMC IV Ltd Partnership 1st Mtg Bd		11/15/2011	100,000		.140,271	.140,271	.155,372	.144,952		(4,681)		(4,681)		.140,271				.7,008	05/15/2013
785583-AF-2	Sabine Pass Lng LP Sr Nt		03/08/2011	Various		.7,700,160	.7,500,000	.6,775,000	.6,841,256		.16,201		.16,201		.6,857,457				.157,813	11/30/2016
786484W-AC-7	Safety-Kleen Corp Synthetic LC Nt 2		09/19/2011	Citigroup		.1,093,424	.1,138,983	.1,138,983	.1,080,135		.58,848		.58,848		.1,138,983				.36,625	08/02/2013
79546#-AA-9	Sally Beauty Holdings Term Ln B Nt 8		09/14/2011	Bank of America BISD		.637,490	.652,164	.652,164	.652,164						.652,164				.14,674	11/16/2013
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	11/16/2013
79546#-AA-9	Sally Beauty Holdings Term Ln B Nt 12		06/30/2011	Redemption		.167,389	.167,389	.167,389	.167,389						.167,389				.1,770	11/16/2013
805564-HJ-3	Saxon Asset Securities Tr Ser 2000-4 CI		12/01/2011	Paydown		.207,522	.207,522	.211,121	.207,577		(55)		(55)		.207,522				.8,659	08/01/2012
805564-PB-1	Saxon Asset Securities Tr Ser 2003-3 CI		12/01/2011	Paydown		.646,203	.646,203	.646,203	.646,203						.646,203				.17,364	07/01/2033
808038-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
812404-BG-5	Sears Roebuck Acceptance Corp Nt		02/01/2011	Maturity		.858,000	.858,000	.893,915	.858,511		(511)		(511)		.858,000				.30,030	02/01/2011
81441P-BZ-3	Security Natl Mtg Loan Tr Ser 2002-4 CI		12/01/2011	Paydown		.412,293	.412,293	.412,293	.412,293						.412,293				.13,220	05/01/2013
81441P-CN-9	Security Natl Mtg Loan Tr Ser 2005-2A CI		05/25/2011	Paydown		.157,166	.157,166	.157,166	.157,166						.157,166				.2,163	10/25/2015

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**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1 CUSIP Identifi- cation	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con- sideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date
										11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
8175#-AA-7	SES Global Americas Gtd Sr Nt Ser A		09/30/2011	Redemption	100,000		1,000,000	1,022,857	1,006,350	(6,350)			(6,350)		1,000,000				52,900	.09/30/2013
832110-AK-6	Smith Intl Sr Nt 8.625% 03/15/14		03/07/2011	Call 120,3927		6,168,921	5,124,000	5,956,973	5,762,901	406,020			6,168,921						211,152	.03/15/2014
8375AL-AA-5	South Dakota Ed Enh Fund Corp Tobacco St		12/01/2011	Paydown		437,191		437,191	437,012	437,119			.72						17,586	.06/01/2012
83851M-AP-4	South Jersey Gas Co MT Nt Ser A		07/15/2011	Various		3,000,000		3,000,000	3,362,730	3,032,327	(32,327)			(32,327)					202,200	.07/15/2011
84263P-AL-4	Southern Connecticut Gas Co Secd MT Nt		09/26/2011	Maturity		1,000,000		1,000,000	1,000,000									62,422	.09/26/2011	
844741-AG-3	Southwest Airlines Co PTC Ser 1993-B ABS		09/24/2011	Redemption	100,000		311,233	311,233	329,907	315,607			(4,373)						19,483	.09/24/2012
844741-AL-2	Southwest Airlines Co PTC Ser A3		01/01/2011	Paydown		246,611		246,611	257,469	247,187			(576)						10,728	.07/01/2011
844741-AL-2	Southwest Airlines Co PTC Ser A3		07/01/2011	Maturity		68,191		68,191	71,193	68,350			(159)						5,933	.07/01/2011
844741W-AA-8	Southwest Airlines Co PTC Ser 1998-A ABS		01/02/2011	Redemption	100,000		151,442	151,442	163,178	156,912			(5,471)						4,945	.07/02/2019
85231C-AA-3	St Louis Fed Office Bldg Tr GSA Gtd Ser		07/15/2011	Redemption	100,000		150,031	150,031	150,031	150,031									7,821	.01/15/2019
863579-CD-8	Structured Adj Rate Mtg Ln Ser 2004-14 C		12/01/2011	Paydown		111,549		111,549	112,508	112,195			(646)						1,359	.09/01/2034
86359A-QK-2	Structured Asset Sec Corp Ser 2003-12Xs		11/01/2011	Paydown		39,391		39,391	39,367	39,343			.49						989	.03/01/2033
86359B-E7-2	Structured Asset Sec Corp Ser 2004-18H C		12/01/2011	Paydown		2,700,027		2,700,027	2,672,605	2,688,488			11,539						63,020	.07/01/2012
86359B-IW-2	Structured Asset Sec Corp Ser 2004-8 CI		08/01/2011	Paydown		2,195,058		2,195,058	2,098,338	2,182,762			12,297						29,031	.08/01/2011
86359B-ZG-9	Structured Asset Sec Corp Ser 2004-17Xs		12/01/2011	Paydown		385,612		385,612	385,492	385,241			.371						12,244	.12/01/2017
86359B-ZS-3	Structured Asset Sec Corp Ser 2004-15 CI		12/01/2011	Paydown		674,881		674,881	684,583	682,077			(7,196)						22,091	.08/01/2034
86359D-FQ-5	Structured Asset Sec Corp Ser 2005-10 CI		12/01/2011	Paydown		113,832		113,832	115,059	114,753			(921)						3,626	.11/01/2033
86359D-GQ-4	Structured Asset Sec Corp Ser 2005-10 CI		12/01/2011	Paydown		134,187		134,187	134,580	134,119			.68						3,794	.05/01/2034
872375-AC-4	TECO Energy Inc Nt 7.200% 05/01/11		05/01/2011	Maturity		653,000		653,000	675,783	654,192			(1,192)						23,508	.05/01/2011
88031R-AA-6	Tenaska Alabama II Partners LP Sr Sec Nt		12/30/2011	Redemption	100,000		86,877	86,877	86,877	86,877									3,326	.03/30/2023
893045-AC-8	Trans-Allegheny Interstate Ln Sr Nt		08/19/2011	Bonds		11,674,960		11,000,000	10,958,860	10,965,880			.5,102						487,667	.01/15/2015
893570-BR-1	Transcontinental Gas Pl Corp Sr Nt		08/15/2011	Maturity		2,500,000		2,500,000	2,567,175	2,517,452			(17,452)						175,000	.08/15/2011
899030-AD-1	Tudor Investment Corp Sr Nt		06/16/2011	Various		800,000		800,000	800,000	800,000									24,640	.06/16/2011
90781#-AB-8	Union Pacific RR PTC Ser 2006-1 ABS		01/06/2011	Redemption	100,000		913,118	913,118	913,118	913,118									25,156	.01/02/2014
90781#-AC-6	Union Pacific RR PTC Ser 2007-2 ABS		07/30/2011	Redemption	100,000		1,367,659	1,367,659	1,367,659	1,367,659									48,608	.07/30/2012
90781#-AF-9	Union Pacific RR PTC Ser 2008-3 ABS		10/31/2011	Redemption	100,000		615,483	615,483	615,483	615,483									13,179	.04/30/2015
90781#-AH-5	Union Pacific RR PTC Ser 2009-2 ABS		08/27/2011	Redemption	100,000		2,628,380	2,628,380	2,628,380	2,628,380									84,347	.08/27/2017
908594-*#-5	Union Tank Car Co Sr Sec Nt ABS		06/01/2011	Redemption	100,000		114,673	114,673	114,673	114,673									3,910	.06/01/2016
91737#-AA-3	United States Govt SS Ls FinTr GSA Gtd P		12/15/2011	Redemption	100,000		344,650	344,650	343,516	343,991			.660						8,845	.11/15/2018
91740#-AA-8	United States of America BIA-2 Alberquer		12/15/2011	Redemption	100,000		27,093	27,093	27,093	27,093									.860	.10/15/2025
91741#-AA-9	US Govt Ft Collins Tr GSA APHIS Ls CTL		12/15/2011	Redemption	100,000		159,130	159,130	159,130	159,130									4,693	.12/15/2026
91802M-AA-8	Utility Contract Funding LLC Nt		10/01/2011	Redemption	100,000		163,637	163,637	163,547	163,605			.32						8,915	.10/01/2016
91827X-AE-7	Venetian Macau Ltd Term B Delayed Dra		11/15/2011	Redemption	100,000		2,060,819	2,060,819	2,060,819	2,060,819									94,333	.05/25/2012
922122-AB-2	Varco International Inc Sr Nt		05/01/2011	Maturity		7,000,000		7,000,000	6,966,309	6,998,443			.1,557						253,750	.05/01/2011
92239M-AC-5	Vectren Utility Holdings Inc Nt		12/01/2011	Maturity		1,000,000		1,000,000	1,039,190	1,010,741			(10,741)						66,250	.12/01/2011
92922F-EB-0	Washington Mutual Mtg Ser 2003-AR10 CI A		12/01/2011	Paydown		240,702		240,702	237,148	238,683			2,019						3,281	.09/01/2033
93934F-CM-2	Washington Mutual MSC Mtg PT Ser 2005-8		12/01/2011	Paydown		633,496		633,496	638,644	633,224			.273						19,510	.02/01/2013
94403*-AW-6	Walla Inc Sr Nt 8.010% 06/14/13		06/14/2011	Redemption	100,000		734,375	734,375	759,800	742,137			(7,762)						29,412	.06/14/2013
949760-AJ-1	Wells Fargo Mtg Backed Sec Tr Ser 2003-9		03/01/2011	Paydown		39,012		39,012	38,926	38,880			.132						300	.06/01/2011

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1 CUSIP Identifi- cation	2 Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date		
										11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
94978#-AU-1 ...	Wells Fargo Bank Northwest NA MiRA Ls Bk		12/15/2011	Redemption	100,000	25,288	25,288	26,477	26,245		(957)		(957)		25,288				1,022	.05/15/2032 ..		
94978#-BC-0 ...	Wells Fargo Bank Northwest NA CTL		12/01/2011	Redemption	100,000	45,669	45,669	45,669	45,669						45,669				1,653	.11/01/2022 ..		
94978R-AZ-4 ...	Wells Fargo Mtg Backed Sec Tr Ser 2003-4		12/01/2011	Paydown	225,241	225,241	222,989	223,910			1,332		1,332			225,241				4,930	.02/01/2018 ..	
94981C-AE-9 ...	Wells Fargo Mtg Backed Sec Tr Ser 2003-1		03/01/2011	Paydown	655,580	655,483	653,105				2,474		2,474			655,580				4,659	.11/01/2011 ..	
952355-B@-3 ...	West Corp Term Ln B-5 Nt 3		03/31/2011	Redemption	100,000	1,833	1,833	1,833	1,833						1,833				22	.07/15/2016 ..		
952355-B@-3 ...	West Corp Term Ln B-5 Nt 1		03/31/2011	Redemption	100,000	1,011	1,011	1,011	1,011						1,011				11	.07/15/2016 ..		
952355-B@-3 ...	West Corp Term Ln B-5 Nt 2		03/31/2011	Redemption	100,000	1,618	1,618	1,618	1,618						1,618				6	.07/15/2016 ..		
95235L-AF-7 ...	West Corp Term Ln B-2 Nt 17		12/02/2011	Tax Free Exchange	17,910	17,910	17,910	17,910	17,910						17,910				484	.10/24/2013 ..		
95235L-AJ-9 ...	West Corp Term Ln B-4 Nt 3		03/31/2011	Redemption	100,000	3,988	3,988	3,988	3,988						3,988				47	.07/15/2016 ..		
95235L-AJ-9 ...	West Corp Term Ln B-4 Nt 1		03/31/2011	Redemption	100,000	5,949	5,949	5,949	5,949						5,949				67	.07/15/2016 ..		
95235L-AJ-9 ...	West Corp Term Ln B-4 Nt 2		03/31/2011	Redemption	100,000	3,498	3,498	3,498	3,498						3,498				14	.07/15/2016 ..		
96106@-AE-9 ...	Westmoreland Mining LLC Sr Sec Nt		12/31/2011	120,000	120,000	120,000	120,000	120,000						120,000				7,218	.03/31/2018 ..			
961815-A#-4 ...	Westwood On Inc Sr Gtd Nt		04/29/2011	Call 100,000	1,845,582	1,845,582	733,608	733,608			1,111,974		1,111,974			1,845,582				128,200	.07/15/2012 ..	
96928#-AC-7 ...	William Blair CTL PTC Ser 2004-1 CTL		12/25/2011	Redemption	100,000	311,093	311,093	356,690	340,034			(28,941)		(28,941)		311,093				18,420	.01/25/2023 ..	
97180*-YX-0 ...	Wilmington Tr Co Lease Nt-Solvay Mineral		12/21/2011	Redemption	100,000	94,175	94,175	106,164	98,487			(4,312)		(4,312)		94,175				7,289	.12/21/2013 ..	
97180*-YY-8 ...	Wilmington Tr Co Lease Nt-Solvay Polymer		07/14/2011	Call 100,000	542	542	609	560			(18)		(18)		542				42	.01/14/2014 ..		
97180*-YY-8 ...	Wilmington Tr Co Lease Nt-Solvay Polymer		01/14/2011	Redemption	100,000	55,501	55,501	62,408	57,331			(1,830)		(1,830)		55,501				2,148	.01/14/2014 ..	
981468-AA-9 ...	World Finl Pty Fin Corp Tower Ser B CMB		12/01/2011	Paydown	477,512	477,512	496,049	481,991			(4,479)		(4,479)			477,512				18,061	.09/01/2013 ..	
98388A-AA-1 ...	Xanterra South Rim IIC Sec Nt Ser A		12/15/2011	Maturity	5,000,000	5,000,000	5,000,000	5,000,000							5,000,000				287,278	.12/15/2011 ..		
984121-BY-8 ...	Xerox Corp Sr Nt 8.25% 05/15/14		01/25/2011	Citigroup	9,427,280	8,000,000	9,351,040	9,077,487			(22,423)		(22,423)			9,055,064				372,216	.133,833 .05/15/2014 ..	
988498-AC-5 ...	Yum Brands Inc Sr Nt 6.25% 03/15/18		08/19/2011	KeyCorp	8,435,770	7,000,000	7,716,310	7,645,598			(49,091)		(49,091)			7,596,507				839,263	.411,979 .03/15/2018 ..	
988810-AA-4 ...	ZC Specialty Ins Co Ser 2002-31 CTL		07/25/2011	Redemption	100,000	169,554	169,554	169,554	169,554						169,554				9,387	.12/23/2022 ..		
013716-AP-0 ...	Aican Aluminum Ltd Nt 6.45% 03/15/11	A.	03/15/2011	Maturity	3,530,000	3,530,000	3,743,747	3,536,404			(6,404)		(6,404)			3,530,000				113,843	.03/15/2011 ..	
136454-AA-3 ...	Canadian Pacific Railway Co Deb Nt Ser 9	A.	01/13/2011	Redemption	100,000	854,835	854,835	1,049,335	901,323			(46,488)		(46,488)			854,835				63,942	.01/13/2014 ..
564905-A#-4 ...	Maple Leaf Foods Inc Sr Nt Ser E	A.	12/08/2011	Maturity	2,000,000	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				104,200	.12/08/2011 ..		
58515U-AH-2 ...	MEG Energy Corp Term Ln D Nt 2	A.	03/18/2011	Redemption	971,453	971,453	971,453	971,453							971,453				18,316	.04/03/2016 ..		
73755L-AB-3 ...	Potash Corp Saskatchewan Inc Nt	A.	05/31/2011	Maturity	3,000,000	3,000,000	3,031,340	3,001,769			(1,769)		(1,769)			3,000,000				116,250	.05/31/2011 ..	
C8629#-AB-3 ...	Superior Plus Inc Sr Nt	A.	10/29/2011	Redemption	1,600,000	1,600,000	1,600,000	1,600,000	1,600,000						1,600,000				116,312	.10/29/2015 ..		
28450T-A@-1 ...	Elders Ltd Tranche A2-B	F.	09/02/2011	Call 100,000	221,396	221,396	195,409	201,933			19,463		19,463			221,396				13,630	.05/31/2015 ..	
28450T-B@-2 ...	Elders Ltd Tranche A3-D	F.	09/02/2011	Call 100,000	165,198	165,198	145,808	150,676			14,522		14,522			165,198				9,006	.05/31/2015 ..	
28450T-B@-0 ...	Elders Ltd Tranche A4-E	F.	09/02/2011	Call 100,000	128,300	128,300	113,241	117,038			11,262		11,262			128,300				4,054	.11/15/2014 ..	
74042J-AA-1 ...	Preferred Term Sec Ltd XXI Nt Ser A-1 PT	R.	12/22/2011	Redemption	100,000	228,264	228,264	228,264	228,264						228,264				823	.03/22/2038 ..		
87203R-AC-6 ...	Systems 2001 Asset Tr PTC Ser 2001 CI B	R.	06/15/2011	Paydown	783,533	783,533	814,201	786,383			(2,849)		(2,849)			783,533				32,105	.06/15/2011 ..	
87938IW-AA-1 ...	Telefonica Emisiones SAU Gtd Nt	F.	06/20/2011	Maturity	2,800,000	2,800,000	2,988,328	2,855,969			(55,969)		(55,969)			2,800,000				83,776	.06/20/2011 ..	
922501-AA-9 ...	Vega Container Vessel PLC Ser 2006-1A CI	F.	11/10/2011	Paydown	200,593	200,593	99,314	99,314			101,279		101,279			200,593				6,973	.02/10/2018 ..	
G0032#-AB-7 ...	Aberdeen Asset Management Nt	F.	07/07/2011	Call 100,000	5,000,000	5,000,000	4,818,750	4,870,751			129,249		129,249			5,000,000				360,000	.07/07/2016 ..	
G3651#-AA-3 ...	Quinn Group Limited Sr Nt	F.	12/02/2011	Taxable Exchange	1,260,000	3,000,000	1,740,000	1,950,000			210,000		210,000			1,740,000				(480,000)	.1480,000 .10/13/2012 ..	
N6777#-AE-9 ...	Overseas Assistance Fin BV Sr Nt	F.	10/29/2011	Redemption	100,000	666,667	666,667	674,880	669,306			(2,639)		(2,639)			666,667				32,000	.10/29/2014 ..
256604-AG-4 ...	Dole Foods Term Ln B Nt 7	F.	01/01/2011																1,276	.04/12/2013 ..		

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE D - PART 4**

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1 CUSIP Identifi- cation	2 Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date			
										11 Unrealized Valuation Increase/ Decrease	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value									
60755#-AC-1 ...	Modern Continental Const Hold 2nd Amend		01/01/2011																	8,732	12/31/2008		
74876W-AB-1 ...	Quintiles Transactional Revolver Nt 8		01/01/2011																	1,656	03/31/2012		
909279-L#-6 ...	United Airlines Inc Sec Loan Ctf		01/01/2011																	3,811	05/07/2007		
909279-L#-8 ...	United Airlines Inc Sec Loan Ctf		01/01/2011																	3,335	05/07/2006		
909279-M#-9 ...	United Airlines Inc Sec Loan Ctf		01/01/2011																	7,065	05/07/2007		
111021-AD-3 ...	British Telecom PLC NT		01/01/2011																	3,750	12/15/2010		
12668B-DE-0 ...	CWIMBS Inc Ser 2005-76 CI 2A1		01/01/2011																	34	02/25/2036		
93936F-AA-8 ...	Washington Mutual Alt Ln Tr Ser 2007-0C1		01/01/2011																	20	01/25/2047		
149837-AA-4 ...	CBA Small Balance Comm Mtg Tr Frnch Ln S		12/27/2011	Paydown			.311,017	.311,017	.123,597	.87,065		.223,952		.223,952						.10/25/2033			
760985-5D-9 ...	Residential Asset Mtg Prod Inc Ser 2004-		10/01/2011	Paydown			.202,721	.202,721	.201,961	.201,837		.885		.885						.06/01/2021			
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)									393,747,465	.389,237,554	.389,299,341	.385,696,766	.220,695	.3,609,180	.270,714	.3,559,161		.389,255,912	4,491,552	4,491,552	13,727,268	XXX	
8399997. Total - Bonds - Part 4									411,634,776	.407,149,865	.407,097,796	.403,483,591	.220,695	.3,736,527	.270,714	.3,686,508		.407,170,088	4,464,687	4,464,687	14,254,832	XXX	
8399998. Total - Bonds - Part 5									54,370,726	.50,526,232	.52,636,735			1,447,250		.54,083,986			286,740	286,740	912,082	XXX	
8399999. Total - Bonds									466,005,502	.457,676,.097	.459,734,531	.403,483,591	.220,695	.5,183,777	.270,714	.5,133,758		.461,254,074	4,751,427	4,751,427	15,166,914	XXX	
8999997. Total - Preferred Stocks - Part 4									XXX												XXX		
8999998. Total - Preferred Stocks - Part 5									XXX												XXX		
8999999. Total - Preferred Stocks									XXX												XXX		
001765-10-6 ...	AMR Corp Com		11/11/2011	Mkts	.592,000	.1,332			.2,848	.4,612	.(1,764)			.(1,764)		.2,848		.(1,516)	.(1,516)	.(1,516)			
961815-30-5 ...	Westwood One Inc Class A		12/12/2011	Tax Free Exchange	.84,955,000	.198,648			.198,648	.775,639	.(576,991)			.(576,991)		.198,648							
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)									199,980	XXX	201,496	.780,251	.(578,755)			.(578,755)		201,496		.(1,516)	.(1,516)	XXX	
9799997. Total - Common Stocks - Part 4									199,980	XXX	201,496	.780,251	.(578,755)			.(578,755)		201,496		.(1,516)	.(1,516)	XXX	
9799998. Total - Common Stocks - Part 5									XXX												XXX		
9799999. Total - Common Stocks									199,980	XXX	201,496	.780,251	.(578,755)			.(578,755)		201,496		.(1,516)	.(1,516)	XXX	
9899999. Total - Preferred and Common Stocks									199,980	XXX	201,496	.780,251	.(578,755)			.(578,755)		201,496		.(1,516)	.(1,516)	XXX	
9999999 - Totals									466,205,482	XXX	.459,936,027	.404,263,842	.(358,060)	.5,183,777	.270,714	.4,555,003		.461,455,570		.4,749,911	.4,749,911	15,166,914	XXX

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE D - PART 5**

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1 CUSIP Identifi- cation	2 Description	For- eign	3 Date Acquired	4 Name of Vendor	5 Disposal Date	6 Name of Purchaser	7 Par Value (Bonds) or Number of Shares (Stock)	8 Book/ Adjusted Carrying Value at Disposal	9 Actual Cost	10 Consid- eration	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends		
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amort- ization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in Book/ Adjusted Carrying Value (12 + 13 - 14)	16 Total Foreign Exchange Change in Book/ Adjusted Carrying Value							
008190-A*-1	NRG Energy Extended TL B2 Nt 2 Anheuser-Busch InBev Wldwlnc Co Gtd Nt		03/31/2011	Tax Free Exchange	07/01/2011	Redemption	100,000				1,138,776	1,138,776	1,138,776						10,090	.387		
03523T-BD-9			03/15/2011	Tax Free Exchange	06/20/2011	Call	114,4740	10,000,000	9,998,236	.11,447,400	11,447,400			1,449,164		1,449,164			310,000	.120,000		
06849R-AE-2	Barrick NA Finance LLC Co Gtd Nt		05/24/2011	Morgan Stanley & Co Inc	09/13/2011	Tax Free Exchange	100,000	9,954,400	9,954,555	9,954,555				.155		.155			161,500			
22942G-AK-5	T		06/24/2011	Tax Free Exchange	06/30/2011	Redemption	100,000		4,944	4,944	4,944								3,070	.3		
22942G-AK-5	Cablevision (CSC Holdings) Incremental		12/28/2011	Tax Free Exchange	12/30/2011	Redemption	100,000		4,944	4,944	4,944								3,121	.3		
277432-AH-3	Eastman Chem Co Sr Nt 5.500% 11/15/19		01/18/2011	Merrill Lynch	01/25/2011	HSBC Securities		9,000,000	9,467,730	.9,467,100	9,467,160			(570)		(570)			.97,625	.90,750		
294398-AA-6	EQT Production Co Gtd Sr Nt		04/28/2011	Tax Free Exchange	08/31/2011	Call	100,000		.75,200	.75,782	.75,200			(582)		(582)			2,918	.940		
62886M-AB-6	NCO Group Inc Term Ln B Nt 4		04/15/2011	Tax Free Exchange	07/29/2011	Tax Free Exchange		777,679	777,679	777,679	777,679								23,620	.324		
62886M-AB-6	NCO Group Inc Term Ln B Nt 15		07/29/2011	Tax Free Exchange	12/30/2011	Redemption	100,000		74,353	74,353	74,353								.799	.486		
62886M-AB-6	NCO Group Inc Term Ln B Nt 14		07/29/2011	Tax Free Exchange	10/27/2011	Tax Free Exchange		283,402	283,402	283,402	283,402								5,857	.1,853		
62937N-AL-1	NRG Energy Non-Extended TL B1 Nt 4		06/30/2011	Tax Free Exchange	07/01/2011	Redemption	100,000		.68,414	.68,414	.68,414								.237	.67		
718172-AK-5	Philip Morris Intl Inc Sr Nt		10/04/2011	Various	10/20/2011	Morgan Stanley & Co Inc		2,000,000	2,180,966	.2,157,120	2,180,197			(770)		(770)			(23,077)	.36,438		
91847*-AA-4	Veteran Affairs Evansville IN Ls Fin Tr		06/09/2011	CTL Capital	12/14/2011				.51,951	.51,951	.51,951								1,226			
931142-DB-6	Wal-Mart Stores Inc Sr Nt		04/21/2011	Royal Bank of Scotland	05/24/2011	Barclays Capital		10,000,000	.10,152,900	.10,471,800	.10,152,753			(147)		(147)			.319,047	.60,938		
961815-A#-4	Westwood One Inc Sr Gtd Nt		03/31/2011	Interest Capitalization	04/29/2011	Call	100,000		.46,568	.46,568	.46,568								1,414			
988498-AC-5	Yum Brands Inc Sr Nt 6.250% 03/15/18		08/19/2011	Credit Suisse First Boston	08/19/2011	Boston		.7,000,000	.8,355,690	.8,346,520	.8,355,690							(9,170)	(9,170)	.193,229		
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)								50,526,232	52,636,735	54,370,726	54,083,986			1,447,250		1,447,250			286,740	286,740	912,082	454,368
8399998. Total - Bonds								50,526,232	52,636,735	54,370,726	54,083,986			1,447,250		1,447,250			286,740	286,740	912,082	454,368
8999998. Total - Preferred Stocks																						
9799998. Total - Common Stocks																						
9899999. Total - Preferred and Common Stocks																						
9999999 - Totals									52,636,735	54,370,726	54,083,986			1,447,250		1,447,250			286,740	286,740	912,082	454,368

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

**N O N E**

Schedule D - Part 6 - Section 2

**N O N E**

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE DA - PART 1**

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1 CUSIP Identifi- cation	2 Description	Codes		5 Date Acquired	6 Name of Vendor	7 Maturity Date	8 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				13 Par Value	14 Actual Cost	Interest						21 Paid for Accrued Interest
		3 Code	4 For- eign					9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Amor- tization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Total Foreign Exchange Change in Book/ Adjusted Carrying Value			15 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	16 Non- Admitted Due and Accrued	17 Rate of Effective Rate of	18 When Paid	19 Amount Received During Year	20	
0599999. Total - U.S. Government Bonds																XXX	XXX	XXX		
1099999. Total - All Other Government Bonds																XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds																XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds																XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds																XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds																XXX	XXX	XXX		
4899999. Total - Hybrid Securities																XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds																XXX	XXX	XXX		
7799999. Total - Issuer Obligations																XXX	XXX	XXX		
7899999. Total - Residential Mortgage-Backed Securities																XXX	XXX	XXX		
7999999. Total - Commercial Mortgage-Backed Securities																XXX	XXX	XXX		
8099999. Total - Other Loan-Backed and Structured Securities																XXX	XXX	XXX		
8399999. Total Bonds																XXX	XXX	XXX		
8699999. Total - Parent, Subsidiaries and Affiliates																XXX	XXX	XXX		
.....  Nationwide Cash Mgmt Partn .....	.....  12/30/2011 .....	.....  Various .....	.....  12/31/2012 .....	.....  32,714,120 .....	.....	.....	.....	.....  32,714,120 .....	.....	.....  32,714,120 .....	.....  32,714,120 .....	.....	.....  0.017 .....	.....  0.101 .....	.....  MON .....	.....  1,201 .....	.....	.....		
9099999. Subtotal - Other Short-Term Invested Assets								32,714,120						XXX	32,714,120				XXX	
9199999 - Totals							32,714,120							XXX	32,714,120				XXX	
																XXX	XXX	XXX	1,201	

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B.A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-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 (USDLIBBAA1M)				140,732				386,655					27,042		100 / 100			
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate													140,732		XXX	386,655						27,042		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)				(8,175)	(946,039)			(1,000,120)					9,917		15,812			
Pay Fixed CHF Receive													13,625	(1,576,732)			(1,666,866)					16,528		26,354			
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)				33,581	(108,551)			(56,417)					114,506		16,858			
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)				11,781	(2,631,322)	XXX	(2,723,403)					140,951		59,024				
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange													152,513	(2,631,322)	XXX	(2,336,748)					140,951		86,066				
0909999. Subtotal - Swaps - Hedging Effective																											
Pay Floating USD Receive																											
Fixed USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Goldman Sachs Group	01/29/2002	02/08/2012		444,625	5.37 USD (USDLIBBAA3M)				15,624	2,240			2,240	(24,051)				732		001			
0919999. Subtotal - Swaps - Hedging Other - Interest Rate													15,624	2,240	XXX	2,240	(24,051)						732		XXX	XXX	
0969999. Subtotal - Swaps - Hedging Other													15,624	2,240	XXX	2,240	(24,051)						732		XXX	XXX	
1029999. Subtotal - Swaps - Replication																											
1089999. Subtotal - Swaps - Income Generation																											
1149999. Subtotal - Swaps - Other																											
1159999. Total Swaps - Interest Rate													156,357	2,240	XXX	388,894	(24,051)						27,773		XXX	XXX	
1169999. Total Swaps - Credit Default																											
1179999. Total Swaps - Foreign Exchange													11,781	(2,631,322)	XXX	(2,723,403)					140,951		59,024				
1189999. Total Swaps - Total Return																											
1199999. Total Swaps - Other													168,137	(2,629,083)	XXX	(2,334,508)	(24,051)							86,798		XXX	XXX
1209999. Total Swaps																											
1269999. Subtotal - Forwards																											
1399999. Subtotal - Hedging Effective													152,513	(2,631,322)	XXX	(2,336,748)					140,951		86,066				
1409999. Subtotal - Hedging Other													15,624	2,240	XXX	2,240	(24,051)						732		XXX	XXX	

ANNUAL STATEMENT FOR THE YEAR 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 December 31 of Current Year

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B.A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (a)			
1419999. Subtotal - Replication																XXX							XXX	XXX	
1429999. Subtotal - Income Generation																XXX							XXX	XXX	
1439999. Subtotal - Other																XXX							XXX	XXX	
1449999 - Totals																168,137	(2,629,083)	XXX	(2,334,508)	(24,051)	140,951		86,798	XXX	XXX

(a)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period																					XXX	XXX

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE DB - PART A - SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Hedged Item(s)	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index (Received) Paid	13 Prior Year Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B.A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (a)	
0079999. Subtotal - Purchased Options - Hedging Effective																	XXX								XXX
0149999. Subtotal - Purchased Options - Hedging Other																	XXX								XXX
0219999. Subtotal - Purchased Options - Replications																	XXX								XXX
0289999. Subtotal - Purchased Options - Income Generation																	XXX								XXX
0359999. Subtotal - Purchased Options - Other																	XXX								XXX
0369999. Total Purchased Options - Call Options and Warrants																	XXX								XXX
0379999. Total Purchased Options - Put Options																	XXX								XXX
0389999. Total Purchased Options - Caps																	XXX								XXX
0399999. Total Purchased Options - Floors																	XXX								XXX
0409999. Total Purchased Options - Collars																	XXX								XXX
0419999. Total Purchased Options - Other																	XXX								XXX
0429999. Total Purchased Options																	XXX								XXX
0499999. Subtotal - Written Options - Hedging Effective																	XXX								XXX
0569999. Subtotal - Written Options - Hedging Other																	XXX								XXX
0639999. Subtotal - Written Options - Replications																	XXX								XXX
0709999. Subtotal - Written Options - Income Generation																	XXX								XXX
0779999. Subtotal - Written Options - Other																	XXX								XXX
0789999. Total Written Options - Call Options and Warrants																	XXX								XXX
0799999. Total Written Options - Put Options																	XXX								XXX
0809999. Total Written Options - Caps																	XXX								XXX
0819999. Total Written Options - Floors																	XXX								XXX
0829999. Total Written Options - Collars																	XXX								XXX
0839999. Total Written Options - Other																	XXX								XXX
0849999. Total Written Options																	XXX								XXX
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 58505AJ5	D 1-1.....Interest	Morgan Stanley & Co International Ltd	04/18/2006	04/15/2011	04/15/2011	Maturity			5,000,000	USD LIBBAA3M (1.5					(13,132)									100 / 96
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate																(13,132)	XXX								XXX
0909999. Subtotal - Swaps - Hedging Effective																(13,132)	XXX								XXX
0969999. Subtotal - Swaps - Hedging Other																	XXX								XXX
Receive Fixed USD Credit Default Swap	370425E1	N/A .....	Other, UBS AG	03/16/2005	09/20/2011	09/20/2011	Maturity			3,000,000	3.55 USD (Credit Event)					77,804									007
0989999. Subtotal - Swaps - Replication - Credit Default																77,804	XXX								XXX
1029999. Subtotal - Swaps - Replication																77,804	XXX								XXX
1089999. Subtotal - Swaps - Income Generation																	XXX								XXX
1149999. Subtotal - Swaps - Other																	XXX								XXX
1159999. Total Swaps - Interest Rate																(13,132)	XXX								XXX
1169999. Total Swaps - Credit Default																77,804	XXX								XXX
1179999. Total Swaps - Foreign Exchange																	XXX								XXX
1189999. Total Swaps - Total Return																	XXX								XXX
1199999. Total Swaps - Other																	XXX								XXX
1209999. Total Swaps																64,672	XXX								XXX
1269999. Subtotal - Forwards																	XXX								XXX
1399999. Subtotal - Hedging Effective																(13,132)	XXX								XXX
1409999. Subtotal - Hedging Other																	XXX								XXX
1419999. Subtotal - Replication																77,804	XXX								XXX
1429999. Subtotal - Income Generation																	XXX								XXX
1439999. Subtotal - Other																	XXX								XXX
1449999 - Totals																64,672	XXX								XXX

(a) 

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
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Schedule DB - Part B - Section 1 - Futures Contracts Open  
**N O N E**

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

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE DB - PART B - SECTION 2**

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Hedged Item(s)	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termina- tion Date	13 Termination Price	14 Indicate Exercise, Expiration, Maturity or Sale	15 Book/ Adjusted Carrying Value At Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception and at Termination (a)
															16 Gain (Loss)	17 Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	18 Deferred	
1329999. Subtotal - Long Futures																		
TYH1 .....	.54	..54,000	US CBT 10 YR TN FUTURE .....	Multiple .....	NA .....	Interest .....	03/15/2011 ..	CBT .....	01/11/2011 ..	123.0200 ..	02/15/2011 ..	122.8100 ..	.....Sale .....		125,631 ..			004 .....
FVH1 .....	.548	..548,000	US CBT 5 YR TN FUTURE .....	Multiple .....	NA .....	Interest .....	03/15/2011 ..	CBT .....	01/11/2011 ..	118.1200 ..	02/15/2011 ..	116.4900 ..	.....Sale .....		.887,570 ..			004 .....
TUH1 .....	.331	..662,000	US Treasury 2 YR Note Future ..	Multiple .....	NA .....	Interest .....	03/15/2011 ..	CBT .....	01/11/2011 ..	109.4700 ..	02/15/2011 ..	109.0500 ..	.....Sale .....		.272,521 ..			004 .....
USH1 .....	1,827	1,827,000	US Treasury 30 YR Future .....	Multiple .....	NA .....	Interest .....	03/15/2011 ..	CBT .....	01/11/2011 ..	121.2600 ..	02/15/2011 ..	118.7700 ..	.....Sale .....		4,538,125 ..			004 .....
INH1 .....	129	129,000	US Treasury Ultra Bond .....	Multiple .....	NA .....	Interest .....	03/15/2011 ..	CBT .....	01/11/2011 ..	124.9100 ..	02/15/2011 ..	121.4600 ..	.....Sale .....		.444,157 ..			004 .....
1349999. Subtotal - Short Futures - Hedging Other																		
1389999. Subtotal - Short Futures																		
1399999. Subtotal - Hedging Effective																		
1409999. Subtotal - Hedging Other																		
1419999. Subtotal - Replication																		
1429999. Subtotal - Income Generation																		
1439999. Subtotal - Other																		
1449999 - Totals																		

Broker Name	Net Cash Deposits
Total Net Cash Deposits	

**NONE**

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

(a) Code	

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE DB - PART D**

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1 Description Counterparty or Exchange Traded	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book/Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral		
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX									
Bank of America Corp .....	Y.	Y.									
Barclays Bank PLC .....	Y.	Y.									
Credit Suisse Intl .....	Y.	Y.	457,000								
Deutsche Bank AG .....	Y.	Y.			(2,522,771)			386,655	(2,666,986)		.27,042
Goldman Sachs Group .....	Y.	Y.		2,240			2,240	2,240			.42,167
Merrill Lynch Capital Svcs .....	Y.	Y.			(108,551)				(56,417)		.732
Morgan Stanley & Co Intl Ltd .....	Y.	Y.									.16,858
Royal Bank of Scotland PLC .....	Y.	Y.									
UBS AG .....	Y.	Y.									
0299999. Total NAIC 1 Designation			457,000	2,240	(2,631,322)	2,240	388,894	(2,723,403)	2,240	86,798	732
0899999 - Totals			457,000	2,240	(2,631,322)	2,240	388,894	(2,723,403)	2,240	86,798	732

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE DL - PART 1**  
**SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
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
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
..... Overnight Repos .....	.....	.....	.....	18,480,416	18,480,416	.....01/03/2012 .....
8999999. Total - Short-Term Invested Assets (Schedule DA type)				18,480,416	18,480,416	XXX
9999999 - Totals				18,480,416	18,480,416	XXX

## General Interrogatories:

1. Total activity for the year Fair Value \$ .....(80,200,540) Book/Adjusted Carrying Value \$ .....(80,201,030)
2. Average balance for the year Fair Value \$ .....39,871,735 Book/Adjusted Carrying Value \$ .....39,871,873
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 \$ .....

## ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
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
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
9999999 - Totals						XXX

## General Interrogatories:

- |  |                               |   |
|--|-------------------------------|---|
| 1. Total activity for the year               | Fair Value \$ .....           | Book/Adjusted Carrying Value \$ .....           |
| 2. Average balance for the year              | Fair Value \$ .....           | Book/Adjusted Carrying Value \$ .....           |
| 3. Grand Total Schedule DL Part 1 and Part 2 | Fair Value \$ .....18,480,416 | Book/Adjusted Carrying Value \$ .....18,480,416 |

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

## **SCHEDULE E - PART 1 - CASH**

**TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR**

1. January	16,343,419	4. April	(331,576)	7. July	(5,107,653)	10. October	(1,033,382)
2. February	(1,049,430)	5. May	11,147,739	8. August	(1,009,595)	11. November	(1,142,043)
3. March	5,371,369	6. June	13,572,717	9. September	(2,522,371)	12. December	(1,319,910)

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

## **SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned December 31 of Current Year

**NONE**

E26

ANNUAL STATEMENT FOR THE YEAR 2011 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY  
**SCHEDULE E - PART 3 - SPECIAL DEPOSITS**

States, Etc.	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
States, Etc.	Type of Deposit	Purpose of Deposit				
1. Alabama .....	AL					
2. Alaska .....	AK					
3. Arizona .....	AZ					
4. Arkansas .....	AR	B For protection of state's ph's			102,966	119,708
5. California .....	CA					
6. Colorado .....	CO					
7. Connecticut .....	CT					
8. Delaware .....	DE					
9. District of Columbia .....	DC					
10. Florida .....	FL					
11. Georgia .....	GA	B For protection of state's ph's			39,225	45,603
12. Hawaii .....	HI					
13. Idaho .....	ID					
14. Illinois .....	IL					
15. Indiana .....	IN					
16. Iowa .....	IA					
17. Kansas .....	KS					
18. Kentucky .....	KY					
19. Louisiana .....	LA					
20. Maine .....	ME					
21. Maryland .....	MD					
22. Massachusetts .....	MA	B For protection of state's ph's			109,684	123,338
23. Michigan .....	MI					
24. Minnesota .....	MN					
25. Mississippi .....	MS					
26. Missouri .....	MO					
27. Montana .....	MT					
28. Nebraska .....	NE					
29. Nevada .....	NV	B For protection of state's ph's			199,425	224,250
30. New Hampshire .....	NH	B For protection of state's ph's			500,871	513,164
31. New Jersey .....	NJ					
32. New Mexico .....	NM	B For protection of state's ph's			254,752	275,952
33. New York .....	NY					
34. North Carolina .....	NC	B For protection of state's ph's			395,139	452,736
35. North Dakota .....	ND					
36. Ohio .....	OH	B For protection of all ph's	2,407,187		2,533,525	
37. Oklahoma .....	OK					
38. Oregon .....	OR					
39. Pennsylvania .....	PA					
40. Rhode Island .....	RI					
41. South Carolina .....	SC	B For protection of state's ph's			127,482	148,210
42. South Dakota .....	SD					
43. Tennessee .....	TN					
44. Texas .....	TX					
45. Utah .....	UT					
46. Vermont .....	VT					
47. Virginia .....	VA	B For protection of state's ph's			503,835	523,131
48. Washington .....	WA					
49. West Virginia .....	WV					
50. Wisconsin .....	WI					
51. Wyoming .....	WY					
52. American Samoa .....	AS					
53. Guam .....	GU					
54. Puerto Rico .....	PR					
55. U.S. Virgin Islands .....	VI					
56. Northern Mariana Islands .....	MP					
57. Canada .....	CN					
58. Aggregate Alien and Other .....	OT	XXX	XXX			
59. Subtotal .....		XXX	XXX	2,407,187	2,533,525	2,233,379
<b>DETAILS OF WRITE-INS</b>						
5801. ....						
5802. ....						
5803. ....						
5898. Summary of remaining write-ins for Line 58 from overflow page .....	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(line 58 above) .....	XXX	XXX				

## ALPHABETICAL INDEX

### **ANNUAL STATEMENT BLANK**

Analysis of Increase in Reserves During The Year .....	7
Analysis of Operations By Lines of Business .....	6
Asset Valuation Reserve Default Component .....	30
Asset Valuation Reserve Equity .....	32
Asset Valuation Reserve Replications (Synthetic) Assets .....	35
Asset Valuation Reserve .....	29
Assets .....	2
Cash Flow .....	5
Exhibit 1 - Part 1 - Premiums and Annuity Considerations for Life and Accident and Health Contracts .....	9
Exhibit 1 - Part 2 - Dividends and Coupons Applied, Reinsurance Commissions and Expense .....	10
Exhibit 2 - General Expenses .....	11
Exhibit 3 - Taxes, Licenses and Fees (Excluding Federal Income Taxes) .....	11
Exhibit 4 - Dividends or Refunds .....	11
Exhibit 5 - Aggregate Reserve for Life Contracts .....	12
Exhibit 5 - Interrogatories .....	13
Exhibit 5A - Changes in Bases of Valuation During The Year .....	13
Exhibit 6 - Aggregate Reserves for Accident and Health Contracts .....	14
Exhibit 7 - Deposit-Type Contracts .....	15
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 1 .....	16
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 2 .....	17
Exhibit of Capital Gains (Losses) .....	8
Exhibit of Life Insurance .....	25
Exhibit of Net Investment Income .....	8
Exhibit of Nonadmitted Assets .....	18
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values .....	27
Five-Year Historical Data .....	22
Form for Calculating the Interest Maintenance Reserve (IMR) .....	28
General Interrogatories .....	20
Jurat Page .....	1
Liabilities, Surplus and Other Funds .....	3
Life Insurance (State Page) .....	24
Notes To Financial Statements .....	19
Overflow Page For Write-ins .....	54
Schedule A - Part 1 .....	E01
Schedule A - Part 2 .....	E02
Schedule A - Part 3 .....	E03
Schedule A - Verification Between Years .....	SI02
Schedule B - Part 1 .....	E04
Schedule B - Part 2 .....	E05
Schedule B - Part 3 .....	E06
Schedule B - Verification Between Years .....	SI02
Schedule BA - Part 1 .....	E07
Schedule BA - Part 2 .....	E08
Schedule BA - Part 3 .....	E09
Schedule BA - Verification Between Years .....	SI03
Schedule D - Part 1 .....	E10
Schedule D - Part 1A - Section 1 .....	SI05
Schedule D - Part 1A - Section 2 .....	SI08
Schedule D - Part 2 - Section 1 .....	E11
Schedule D - Part 2 - Section 2 .....	E12
Schedule D - Part 3 .....	E13
Schedule D - Part 4 .....	E14
Schedule D - Part 5 .....	E15
Schedule D - Part 6 - Section 1 .....	E16
Schedule D - Part 6 - Section 2 .....	E16
Schedule D - Summary By Country .....	SI04
Schedule D - Verification Between Years .....	SI03
Schedule DA - Part 1 .....	E17
Schedule DA - Verification Between Years .....	SI10

**ANNUAL STATEMENT BLANK (Continued)**

Schedule DB - Part A - Section 1 .....	E18
Schedule DB - Part A - Section 2 .....	E19
Schedule DB - Part A - Verification Between Years .....	SI11
Schedule DB - Part B - Section 1 .....	E20
Schedule DB - Part B - Section 2 .....	E21
Schedule DB - Part B - Verification Between Years .....	SI11
Schedule DB - Part C - Section 1 .....	SI12
Schedule DB - Part C - Section 2 .....	SI13
Schedule DB - Part D .....	E22
Schedule DB - Verification .....	SI14
Schedule DL - Part 1 .....	E23
Schedule DL - Part 2 .....	E24
Schedule E - Part 1 - Cash .....	E25
Schedule E - Part 2 - Cash Equivalents .....	E26
Schedule E - Part 3 - Special Deposits .....	E27
Schedule E - Verification Between Years .....	SI15
Schedule F .....	36
Schedule H - Accident and Health Exhibit - Part 1 .....	37
Schedule H - Part 2, Part 3 and Part 4 .....	38
Schedule H - Part 5 - Health Claims .....	39
Schedule S - Part 1 - Section 1 .....	40
Schedule S - Part 1 - Section 2 .....	41
Schedule S - Part 2 .....	42
Schedule S - Part 3 - Section 1 .....	43
Schedule S - Part 3 - Section 2 .....	44
Schedule S - Part 4 .....	45
Schedule S - Part 5 .....	46
Schedule S - Part 6 .....	47
Schedule T - Part 2 Interstate Compact .....	49
Schedule T - Premiums and Annuity Considerations .....	48
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group .....	50
Schedule Y - Part 1A - Detail of Insurance Holding Company System .....	51
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates .....	52
Summary Investment Schedule .....	SI01
Summary of Operations .....	4
Supplemental Exhibits and Schedules Interrogatories .....	53