



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 Ohio, State of Domicile or Port of Entry Ohio

Country of Domicile United States of America

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

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

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

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

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

Internet Website Address www.nationwide.com

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

#### OFFICERS

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

#### OTHER

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

#### DIRECTORS OR TRUSTEES

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

State of Ohio SS:  
County of Franklin

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

Kirt Alan Walker  
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

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



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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	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 \$ ..... 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
		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
		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) .....	

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



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
	11. Totals	3,138,494,345	3,333,716,932	3,176,539,340	3,098,555,806
Parent, Subsidiaries and Affiliates	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

	1	2	3	4	5	6	7	8	9	10	11
Quality Rating per the NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Col. 6 as a % of Line 9.7	Total from Col. 6 Prior Year	% From Col. 7 Prior Year	Total Publicly Traded	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

	1	2	3	4	5	6	7	8	9	10	11
Quality Rating per the NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Col. 6 as a % of Line 9.7	Total from Col. 6 Prior Year	% From Col. 7 Prior Year	Total Publicly Traded	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	(c) 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	(c) 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 \$

## S108

## S108

S108

S108



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	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	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

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		XXX		XXX		XXX		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		XXX		XXX		XXX		XXX	
7.  Ending Inventory .....	1	3,000,000	1	3,000,000						



SCHEDULE DB - VERIFICATION

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

Book/Adjusted Carrying Value Check

1.	Part A, Section 1, Column 14.....	(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	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
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	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
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		LINCOLNTON	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		NORTHVILLE	MI		05/23/2005	5.150	3,000,000						4,641,429	05/05/2005
00-1100832		FREDERICK	MD		11/01/2005	5.270	3,750,701						5,718,261	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						7,454,545	08/12/2005
00-1100997		CHEEKTOWAGA	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	2,808,094						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	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
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						40,289,947	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		CHEEKTOWAGA	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						14,889,286	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 VIEW	CA		04/01/2002	7.750	178,997						323,400	03/27/2002
03-0309790		NORWOOD	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		TRAVERSE 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	2	Location		5	6	7	8 Book Value/Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
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 .....		06/06/2011 .....	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 .....	IL .....		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	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1000704	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	3,231,019							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	2,514,734		(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	PAWUCKET/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	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		1,040,379							363,450	363,450			
00-1000563	DALLAS	TX		02/10/2002		1,548,125							451,172	451,172			
00-1000598	DENVER	CO		11/29/2001		2,050,034							52,415	52,415			
00-1000617	LEWIS CENTER	OH		12/27/2001		3,272,428							84,540	84,540			
00-1000620	STUART	FL		07/06/2001		3,258,788							27,769	27,769			
00-1000631	LOUISVILLE	KY		06/25/2001		1,538,252							109,378	109,378			
00-1000634	SALT LAKE CITY	UT		08/03/2001		1,656,676							26,788	26,788			
00-1000651	HUDSON	FL		12/13/2001		1,432,533							65,929	65,929			
00-1000654	STUART	FL		10/18/2001		6,137,076							65,439	65,439			
00-1000692	CAPE CORAL	FL		02/07/2002		2,602,426							63,860	63,860			
00-1000745	FT. WORTH	TX		10/17/2001		3,511,994							56,178	56,178			
00-1000746	HUBER HEIGHTS	OH		11/16/2001		897,459							122,838	122,838			
00-1000754	N. KINGSTOWN	RI		10/31/2001		2,930,813							25,161	25,161			
00-1000799	TEMPE	AZ		02/01/2002		1,638,787							56,717	56,717			
00-1000803	LEXINGTON	KY		01/22/2002		1,238,291							166,559	166,559			
00-1000815	OXFORD	OH		12/20/2001		2,735,005							57,460	57,460			
00-1000859	DYER	IN		05/28/2002		1,661,050							54,993	54,993			
00-1000881	INDIANAPOLIS	IN		03/22/2002		832,624							617,400	617,400			
00-1000882	ROSEVILLE	MN		04/18/2002		2,249,193							131,471	131,471			
00-1000925	JACKSONVILLE	FL		12/23/2002		1,253,410							41,225	41,225			
00-1000927	SAN DIEGO	CA		05/08/2002		961,624							118,658	118,658			
00-1000937	SAN DIEGO	CA		04/18/2002		1,385,082							57,509	57,509			
00-1000954	ORLANDO	FL		06/03/2002		1,691,934							38,550	38,550			
00-1000969	NORTH BERGEN	NJ		05/31/2002		2,519,100							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	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-100099	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		
00-1001025	NAPLES	FL		03/31/2003		637,141							20,875		20,875		
00-1001043	REDDING	CA		01/27/2003		3,318,783							112,815		112,815		
00-1001049	WAYNE	PA		10/24/2002		585,746							68,764		68,764		
00-1001053	RICHARDSON	TX		11/15/2002		1,164,144							38,842		38,842		
00-1001075	MIAMI	FL		12/10/2002		1,719,574							380,148		380,148		
00-1001106	PLYMOUTH	MI		11/13/2002		2,894,716							99,023		99,023		
00-1001123	HILLSBOROUGH	NC		10/09/2003		1,271,561							23,688		23,688		
00-1001147	AMERICAN FORK	UT		11/27/2002		1,038,800							236,871		236,871		
00-1001229	HOUSTON	TX		11/20/2002		930,909							150,774		150,774		
00-1001230	HOUSTON	TX		11/20/2002		365,310							66,926		66,926		
00-1001237	DALLAS	TX		11/20/2002		5,293,305							336,071		336,071		
00-1001260	FINDLAY TOWNSHIP	PA		03/05/2003		1,101,281							120,394		120,394		
00-1001267	TROY	OH		03/07/2003		1,406,032							77,351		77,351		
00-1001292	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		
00-1100016	CONVERS	GA		06/04/2003		813,663							89,922		89,922		
00-1100018	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	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1100515	TRAVERSE CITY	MI		05/09/2005		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									116,577		116,577		
00-1100997	CHEEKTOWAGA	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)	(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	3  State					8  Unrealized Valuation Increase (Decrease)	9  Current Year's (Amortization) /Accretion	10  Current Year's Other Than Temporary Impairment Recognized	11  Capitalized Deferred Interest and Other	12  Total Change in Book Value (8+9-10+11)	13  Total Foreign Exchange Change in Book Value					
00-1101704	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	MARRIETTA	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	RANCHO 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			
0299999. Mortgages with partial repayments						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)		1,203,333	864,133		(339,200)	(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)	(943,815)
00-1100010	KENTWOOD	MI		06/23/2003	12/29/2011	1,624,721							1,568,895	1,568,895			
0399999. Mortgages disposed						9,584,064			1,148,976		(1,148,976)		8,352,473	6,779,483		(1,572,990)	(1,572,990)
0599999 - Totals						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

[illegible]

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	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
29358B-AA-0	Ensco Offshore Inc Title XI Financing			2	1FE	1,062,639		1,166,099	1,066,821	1,065,242			310		6.360	6.432	JD	5,654	67,850	01/25/2001	12/01/2015
313586-RC-5	FNMA Deb Zero Cpn	.@				5,192,800		7,688,650	10,000,000	6,147,040			373,062		0.000	6.360	N/A			04/16/2007	10/09/2019
31359Y-DZ-7	FNMA Strips	.@				5,006,965		8,356,670	15,500,000	6,193,773			309,876		0.000	5.199	N/A			11/08/2007	11/15/2019
71646X-AA-6	Petrodrill Four Ltd US Govt Gtd Title XI			2		287,949		105.6860	287,262	283,720			(565)		4.240	3.784	JJ	5,499	11,926	03/05/2004	01/15/2016
742651-DJ-8	Private Export Funding Corp Nt				1FE	4,965,950		5,801,580	5,000,000	4,970,814			2,296		4.300	4.373	JD	9,556	215,000	11/17/2009	12/15/2021
912810-DY-1	U S Treasury Bd				1	494,422		140.9380	400,000	440,568			(6,135)		8.750	6.484	MN	4,519	35,000	09/20/1999	05/15/2017
912810-EC-8	U S Treasury Bd				1	112,125		151.6170	100,000	105,886			(599)		8.875	7.783	FA	3,352	8,875	11/09/1992	02/15/2019
912810-EJ-3	U S Treasury Bd				1	111,875		155.5940	100,000	106,846			(500)		8.125	7.112	MN	1,049	8,125	08/14/1995	05/15/2021
912810-EN-4	U S Treasury Bd				1	518,906		155.6880	500,000	511,658			(683)		7.625	7.310	MN	4,923	38,125	01/21/1993	11/15/2022
912827-ZL-0	U S Treasury Nt				1	64,491		100.5660	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		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	500,000	490,316			1,378		3.500	3.858	FA	6,610	17,500	04/24/2008	02/15/2018
912828-KQ-2	U S Treasury Nt	.SD			1	1,344,938		1,513,688	1,350,000	1,346,119			460		3.125	3.169	MN	5,447	42,188	05/12/2009	05/15/2019
912828-KW-9	U S Treasury Nt	.C			1	4,896,875		5,548,045	5,000,000	4,931,817			14,016		3.250	3.587	MN	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 PTC #476012			2	1	79,177		115.9340	92,574	79,850			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	53,931	54,099			(120)		6.500	5.923	MON	292	3,506	02/09/1999	12/15/2013
36210A-AJ-3	GNMA PTC #486925			2	1	49,723		109.7310	53,838	49,064			(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			(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	54,391			(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	59,091	58,661			88		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	92,944			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	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	10,057,781		(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					5.463	5.463	FA	455,250	1,092,600	01/28/2010	02/01/2020
452152-FA-4	Illinois St GO Bld Amer Bd Ser 3			2	1FE	5,088,250		103.8890	5,194,450	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 Comwlth GO Ref Pub Impt				1FE	790,883		113.0720	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				1FE	1,450,000		100.0000	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					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		(2,925)			6.257	6.001	JJ	178,481	356,962	04/22/2010	01/01/2040
251093-XD-7	Detroit Mich GO Taxable Self Insurance				1FE	1,500,000		100.2500	1,503,750	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		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 Txbld Dev Good			1	2FE	1,400,000		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	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 Olbig T				1FE	2,000,000		101.0380	2,020,760	2,000,000					4.630	4.630	JD	7,717	92,600	04/24/2003	06/01/2012
452024-GQ-9	Illinois Mun Elec Agcy Supp Rev Bld Amer				1FE	10,730,000		106.6020	11,438,395	10,730,000					5.628	5.628	FA	251,619	603,884	07/15/2009	02/01/2019
452252-FH-7	Illinois St Toll Hwy Auth Rev Bld Amer B			2	1FE	2,500,000		2,877,250	2,500,000	2,500,000					6.184	6.183	JJ	77,300	154,600	05/12/2009	01/01/2034
452252-FK-0	Illinois St Toll Hwy Auth Rev Bld Amer B				1FE	4,070,064		4,659,568	4,100,000	4,071,252			574		5.851	5.907	JD	19,991	239,891	01/19/2010	12/01/2034
462590-JL-5	Iowa Student Ln Liq Corp Rev AMT Ser A2			1	1FE	8,500,000		101.4660	8,624,610	8,500,000					5.500	5.500	JD	50,646		11/10/2011	12/01/2025
592098-GS-0	Nashville & D Cnty TN Rev Bld Amer Bd Se			2	1FE	5,000,000		125.1800	6,259,000	5,000,000					6.568	6.568	JJ	164,200	177,883	12/09/2010	07/01/2037
59259Y-BY-4	Metropolitan Trans Auth NY Rev Bld Amer			2	1FE	14,221,587		17,019,816	13,885,000	14,209,159			(5,172)		6.668	6.477	MN	118,303	925,852	01/20/2010	11/15/2039
59259Y-CB-3	Metropolitan Trans Auth NY Rev Bld Amer				1FE	5,000,000		5,572,650	5,000,000	5,000,000					5.654	5.654	MN	36,123	282,700	02/05/2010	11/15/2022
59259Y-CC-1	Metropolitan Trans Auth NY Rev Bld Amer				1FE	9,000,000		110.7390	9,966,510	9,000,000					5.754	5.754	MN	66,171	517,860	02/05/2010	11/15/2023
59259Y-CH-0	Metropolitan Trans Auth NY Rev Bld Amer				1FE	6,000,000		112.0220	6,721,320	6,000,000					5.554	5.554	MN	42,581	333,240	02/05/2010	11/15/2021

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	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value
592643-BN-9	Metropolitan Washington DC Rev Bld Amer	2			2FE	9,000,000	.112.2860	10,105,740	9,000,000	9,000,000						8.000	8.001	AO	180,000	720,000	05/18/2010	10/01/2047
594610-ST-0	Michigan St Enviro Protn 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 Hwys & 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	AO	83,188	332,750	04/29/2010	04/01/2057
646139-X8-3	New Jersey St Tpk Auth Rev Bld Amer Bd S				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	MJSD	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	MJSD	19,852	238,220	11/17/2005	12/01/2021
709223-A2-7	Pennsylvania St Tpk Comm Rev Bld Amer B				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 Cons 168th	2			1FE	6,150,000	.103.1470	6,343,541	6,150,000	6,150,000						4.926	4.926	AO	71,530		09/27/2011	10/01/2051
889251-EY-6	Toledo LucasCityOH PortAuth Rev Txbl Luig	2			2FE	800,000	.100.6900	805,520	800,000	800,000						5.860	5.860	MN	5,990	46,880	03/17/2004	05/15/2019
917565-LB-7	Utah Tran Auth Sales Tax Rev Bld Amer Bd				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	25,556	657,660	10/08/2010	06/15/2040
2599999 Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						159,290,126	XXX	178,440,762	158,065,000	159,275,611		(10,489)				XXX	XXX	XXX	1,823,290	8,411,630	XXX	XXX
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 #E99066	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				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					226,560	.105.6550	240,048	227,199	226,571		(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)				7.000	6.486	MON	100	2,245	07/15/1998	07/16/2016
312905-KJ-0	FHLMC REMIC Ser 1060-X	2				59,446	.99.9760	58,152	58,167	59,094		(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)				7.000	6.294	MON	2,394	28,724	09/05/2001	12/01/2022
312915-UF-6	FHLMC REMIC Ser 1504-Z	2			1	101,157	.114.1050	112,212	98,341	100,038		(51)				7.000	6.283	MON	574	6,884	02/26/2002	05/01/2023
31294K-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
3133T2-YE-4	FHLMC REMIC Ser 1643-E	2			1	402,893	.106.3590	419,787	394,691	399,554		(193)				6.500	6.023	MON	2,138	25,655	05/11/2001	05/01/2023
3133T6-IM-0	FHLMC REMIC Ser 1837-Z					370,314	.113.0570	406,103	359,201	365,705		(183)				6.500	5.825	MON	1,946	23,348	07/23/2002	03/01/2025
3133TE-LG-7	FHLMC REMIC Ser 2064-M	2			1	154,940	.99.9610	151,010	151,069	153,641		(32)				6.000	5.192	MON	755	9,064	06/24/2002	05/01/2028
3133TK-S5-5	FHLMC REMIC Ser 2136-A	2				75,439	.106.7850	85,914	80,455	77,665		49				6.000	8.029	MON	402	4,827	08/13/1999	07/01/2018
31340Y-DB-2	FHLMC REMIC Ser 12-A	2			1	7,778	.112.9400	8,371	7,412	7,571		(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	8,891	8,591		14				7.800	9.438	MON	31	693	08/28/1990	11/15/2018
31358E-RK-0	FNMA REMIC Ser 1990-72B	2				26,992	.114.6540	31,695	27,644	27,309		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				8.000	8.768	MON	475	5,706	05/23/1991	06/01/2021
31358J-HU-8	FNMA REMIC Ser 1991-113 ZE					35,379	.113.5870	39,051	34,380	34,904		(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)				7.500	7.321	MON	820	9,838	10/26/2000	07/01/2022
313602-3E-2	FNMA REMIC Ser 1989-67D					19,425	.113.3940	22,099	19,489	19,387		(1)				9.000	9.128	MON	146	1,754	09/14/1989	09/01/2019
313602-DV-3	FNMA REMIC Ser 1988-15A	2			1	35,606	.112.2940	39,341	35,034	35,227		(27)				9.000	8.476	MON	263	3,153	06/26/1991	05/01/2018
313602-G0-1	FNMA REMIC Ser 1988-25B	2				16,030	.116.0470	18,185	15,670	15,787		(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)				10.300	9.277	MON	13	156	04/22/1991	03/01/2012
313602-W4-2	FNMA REMIC Ser 1989-62G	2			1	25,420	.113.0160	29,858	26,420	26,021		9				8.600	9.286	MON	189	2,272	08/30/1989	10/01/2019
313603-GW-6	FNMA REMIC Ser 1989-86E	2				13,602	.113.1860	15,409	13,614	13,557		(1)				8.750	8.817	MON	99	1,191	03/25/1991	01/01/20

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	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31393R-4P-2	FHLMC REMIC Ser 2617 CI BG		2		1	560,283	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	FHLMC REMIC Ser 2617 CL DN		2		1	96,228	100.2870	102,239	101,947	104,654		654			4.500	5.919	MON	382	4,588	11/01/2006	05/01/2012
31394D-VB-3	FNMA REMIC Ser 2005-43 CI GC		2		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	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	FHLMC REMIC Ser 2672 CI XB		2		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	FHLMC REMIC Ser 2677 CI VJ		2		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	FHLMC REMIC Ser 2894 CI QD		2		1	4,348,669	104.4170	4,479,860	4,290,347	4,294,076		(8,074)			5.500	5.317	MON	19,664	235,969	01/10/2005	03/01/2015
31395K-ZZ-2	FHLMC REMIC Ser 2926 CI EW		2		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-QS-1	FHLMC REMIC Ser 2935 CI LM		2		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	FHLMC REMIC Se 2922 CI QG		2		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	FHLMC REMIC Ser 3068 CI Z		2		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	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-UC-6	FNMA REMIC Ser 2007-88 CI AE		2		1	11,988,638	113.6820	13,262,084	11,666,000	11,805,461		(34,888)			6.000	5.530	MON	58,330	699,960	01/29/2008	07/01/2037
31398V-ZX-7	FHLMC REMIC Ser 3660 CI H		2		1	6,427,414	104.3490	6,349,793	6,085,126	6,288,557		(43,274)			4.500	1.497	MON	22,819	273,831	06/17/2010	02/01/2016
31402E-HA-9	FNMA Pool #726625		2		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
31402Q-NH-0	FNMA Pool #734892		2		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	08/25/2018
31403B-3K-7	FNMA Pool #744302		2		1	1,808,389	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	1,209,510	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	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-LQ-7	RMBS Vendee Mtg Tr REMIC Ser 1998-2 CI 1		2		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	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	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	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	1,092,180	110.2410	1,102,409	1,000,000	1,038,360		(19,219)			6.700	4.537	MN	8,561	67,000	01/26/2009	11/15/2013
00206R-AQ-5	AT&T Inc Sr Nt				1FE	5,068,500	107.7870	5,389,350	5,000,000	5,030,935		(13,597)			4.850	4.541	FA	91,611	242,500	02/10/2009	02/15/2014
00206R-AS-1	AT&T Inc Sr Nt				1FE	5,966,220	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				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
002824-AU-4	Abbott Labs Sr Nt				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
002824-AV-2	Abbott Labs Sr Nt				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
002824-AY-6	Abbott Labs Sr Nt				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				2FE	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				2FE	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				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-AB-9	Alliance Pipeline LP Sr Nt	2			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				2FE	41,728,938	112.8950	40,599,192	35,962,000	38,734,365		(1,407,417)			8.500	4.142	MN	433,042	3,056,770	11/02/2009	11/10/2013
02666Q-D6-7	American Honda Fin Corp Nt				1FE	1,200,668	107.8920	1,159,840	1,075,000	1,177,574		(23,094)			6.700	1.170	AO	18,006	36,013	08/03/2011	10/01/2013
02666Q-F3-2	American Honda Fin Corp Sr Nt				1FE	4,808,147	101.4800	4,765,805	4,700,000	4,781,613		(26,534)			2.375	0.930	MS	31,937	55,813	08/04/2011	03/18/2013
03028P-B*-6	American Transmission Co LLC Sr Nt				1	6,000,000	115.7000	6,942,005	6,000,000	6,000,000					5.400	5.400	MN	41,400	324,000	03/16/2009	05/15/2019
03040H-AB-8	American Water Cap Corp Sr Nt				2	3,000,000	105.3640	3,160,926	3,000,000	3,000,000					5.390	5.390	JD	4,492	161,700	02/15/2007	12/21/2013
03116Z-AZ-3	Amgen Inc Sr Nt				2FE	3,330,871	112.4590	3,598,691	3,200,000	3,299,190		(11,333)			5.700	5.172	FA	76,000	182,400	01/14/2009	02/01/2019
032166-AR-1	Amsouth Bank NA Sub Nt				3FE	1,998,900	93.0000	1,860,000	2,000,000	1,999,584		115			5.200	5.207	AO	26,000	104,000	03/18/2005	04/01/2015
032511-BF-3	Anadarko Petroleum Corp Sr Nt				2FE	2,261,940	119.3820	2,387,640	2,000,000	2,219,060		(23,552)			6.950	5.161	JD	6,178	139,000	02/16/2010	06/15/2019
03523T-BG-2	Anheuser-Busch InBev Wilddlnc Co Gtd Nt				1FE	9,913,955	111.1130	11,111,280	10,000,000	9,931,863		17,908			5.375	5.635	MN	68,681	537,500	03/15/2011	11/15/2014
04044T-AC-0	Aristotle Holding Inc Co Gtd Nt				2FE	14,062,700	101.8460	14,062,370	14,000,000	14,062,370		(122)			5.500	3.399	MN	54,444		12/21/2011	11/15/2016
05348E-AG-4	AvalonBay Communities Inc Sr Nt				2FE	4,144,920	103.4410	4,137,652	4,000,000	4,026,968		(30,913)			6.125	5.285	MN	40,833	245,000	11/08/2007	11/01/2012
05348E-AP-4	AvalonBay Communities Inc MT Nt	1			2FE	14,076,918	99.8260	14,200,220	14,225,000	14,077,799		881			12.099	4.088	JJ	259,093		12/09/2011	01/15/2021
058498-AP-1	Ball Corp Co Gtd Nt	1			3FE	5,021,875	108.7500	5,437,500	5,000,000	5,018,871		(2,356)			6.750	6.675	MS	99,375	337,500	06/16/2010	03/15/2018
064057-BA-9	Bank NY Co Inc Sr Sub Nt				1FE	6,568,500	101.4160	6,084,984	6,000,000	6,021,228		(83,235)			6.375	4.917	AO	95,625	382,500	04/21/2004	04/01/2012
067383-AA-7	Bard (C R) Inc Nt				1FE	1,597,005	136.5960	2,048,940	1,500,000	1,575,205		(3,003)			6.700	6.181	JD	8,375	100,500	09/06/2002	12/01/2026

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	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
06849R-AG-7	Barrick NA Finance LLC Co Gtd Nt				2FE	9,954,555		11,846,500	10,000,000	9,955,698			1,143		5.700	5.731	MM	49,083	283,417	09/13/2011	05/30/2041
07132F-AB-8	Battelle Memorial Institute Sr Nt Ser B				1	4,046,746		101,4630	4,000,000	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				1FE	8,649,090		108,7530	9,787,770	8,822,739			54,522		5.700	6.463	MM	65,550	513,000	07/30/2008	11/15/2014
079867-AO-0	BellSouth Telecom Inc Deb			2	1FE	479,929		106,1890	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				2FE	1,997,720		105,1450	2,000,000	1,999,403			480		6.000	6.027	MS	40,000	120,000	02/28/2008	03/01/2013
097023-AY-1	Boeing Co Sr Nt				1FE	5,949,420		107,3640	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				2FE	5,992,920		102,1080	6,126,492	5,993,036			116		3.700	3.719	MM	31,450		11/03/2011	11/15/2018
10138M-AH-8	Bottling Group LLC Co Gtd Nt				1FE	2,267,180		112,4020	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	3	2,000,000		99,5920	1,991,839	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				2FE	14,944,650		110,8960	16,634,370	15,000,000			14,945,476		5.050	5.074	MS	252,500	738,563	09/07/2010	03/01/2041
124857-AB-9	CBS Corp Co Gtd Nt				2FE	328,814		113,3800	286,000	325,630			(3,185)		8.200	2.171	MM	2,997	11,726	10/18/2011	05/15/2014
126307-AC-1	CSC Holdings Inc Sr Nt				3FE	5,300,000		115,2500	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				2FE	2,001,620		106,2000	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				2FE	3,524,395		105,2660	3,684,310	3,506,827			(5,339)		5.750	5.580	MS	59,257	201,250	05/27/2008	03/15/2013
126410-LK-3	CSX Transportation Inc Deb				2FE	5,940,096		136,7800	5,744,752	4,200,000			(104,708)		9.750	5.604	JD	18,200	409,500	08/03/2005	06/15/2020
12673P-AC-9	CA Inc Nt				2FE	9,916,200		109,0770	10,907,680	9,930,732			6,822		5.375	5.484	JD	44,792	537,500	11/09/2009	12/01/2019
12811*-AA-0	Calamos Holdings LLC Sr Nt				2	1,096,181		101,9120	1,096,181	1,096,181					6.330	6.330	JJ	31,996	69,388	07/13/2007	07/15/2014
130789-UF-5	California Wtr Svc Co 1st Mtg Bd Ser MMM				1	3,041,884		106,2700	3,188,101	3,000,000			(9,199)		5.520	5.170	MM	27,600	165,600	04/20/2009	11/01/2013
134429-AT-6	Campbell Soup Co Sr Nt				1FE	1,067,022		112,4520	1,220,101	1,085,000			1,071,353		4.500	4.710	FA	18,445	48,825	03/13/2009	02/15/2019
14155*-AA-8	Cardinals Ballpark LLC Sr Nt			2	2	4,132,507		106,3800	4,396,177	4,132,507					5.720	5.721	AO	59,095	240,762	12/23/2003	09/30/2027
141781-AP-9	Cargill Inc Nt				1FE	4,604,840		102,3170	4,092,680	4,000,000			(77,634)		6.375	4.334	JD	21,250	255,000	05/14/2003	06/01/2012
141781-AY-0	Cargill Inc Sr Nt				1FE	39,439,390		108,6960	39,890,455	36,699,000			(3,191)		4.307	3.374	MM	206,359		12/16/2011	05/14/2021
141784-DG-0	Cargill Inc Nt				1FE	6,994,190		104,4210	7,309,484	7,000,000			6,998,643		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				1FE	1,421,262		107,1850	1,441,642	1,345,000			(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	2FE	2,355,581		104,7210	2,079,782	1,986,022			(47,449)		9.875	5.137	MS	65,373	196,120	05/25/2005	09/01/2013
15128*-AH-6	Cemex Espana Fin LLC Sr Nt Ser A			2	4	2,792,946		91,0000	2,898,444	3,185,103			2,975,125		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				3FE	4,620,645		97,6880	4,798,684	4,912,281			4,673,310		3.619	4.848	MJSD	1,975	171,954	01/20/2011	09/06/2016
165087-AP-2	Chesapeake & Potomac Tel Co VA Deb				1FE	4,622,520		105,6430	4,000,000	4,075,805			(78,696)		7.625	5.472	JD	25,417	305,000	07/31/2003	12/01/2012
165167-BS-5	Chesapeake Energy Corp Co Gtd Nt				3FE	5,018,750		106,5000	5,000,000	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				1FE	1,646,085		100,4010	1,506,014	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				2FE	1,139,840		101,9240	1,019,240	1,007,617			(17,842)		6.000	4.128	JD	5,000	60,000	05/19/2003	06/01/2012
17275R-AD-4	Cisco Sys Inc Nt				1FE	9,446,300		125,2020	12,520,180	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				1FE	2,376,740		122,3560	2,447,128	2,000,000			(1,485)		5.500	4.337	JJ	50,722		10/04/2011	01/15/2040
17275R-AH-5	Cisco Sys Inc Sr Nt				1FE	5,708,150		113,6940	5,684,720	5,000,000			(1,870)		4.450	2.499	JJ	102,597		12/20/2011	01/15/2020
172967-EQ-0	Citigroup Inc Sr Nt				1FE	5,969,520		102,0920	6,125,538	5,991,413			6,319		5.500	5.618	AO	73,333	330,000	04/04/2008	04/11/2013
172967-EV-9	Citigroup Inc Sr Nt				1FE	12,312,200		117,7090	11,770,860	10,000,000			(198,185)		8.500	5.038	MM	92,083	850,000	02/16/2011	05/22/2019
19075Q-AB-8	Cobank ACB Sub Nt				1FE	14,000,000		119,6560	16,751,882	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				2FE	2,000,000		110,0530	2,201,060	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				2FE	15,247,703		123,5550	16,370,985	13,250,000			(189,358)		7.000	4.761	AO	195,806	927,500	01/20/2011	04/15/2019
191216-AM-2	Coca-Cola Co Sr Nt				1FE	2,001,340		117,1100	2,342,204	2,001,079			(122)		4.875	4.866	MS	28,708	97,500	03/13/2009	03/15/2019
191219-BS-2	Coca-Cola Enterprises Sr Nt				1FE	4,661,775		106,3470	4,785,629	4,500,000			(38,668)		5.000	4.055	FA	85,000	225,000	06/05/2009	08/15/2013
191219-BV-5	Coca-Cola Enterprises Sr Nt				1FE	11,609,559		108,4890	12,693,213	11,700,000			14,486	</							

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	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
24422E-QQ-5	Deere /John/ Cap Corp MT Nt				1FE	2,495,900		104,7730	2,500,000	2,498,885					4,500	4,537	AO	27,500	112,500	03/31/2008	04/03/2013
24736C-AG-9	Delta Airlines XO Equip TL Nt 1				3FE	1,102,547		95,0000	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	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		111,5080	3,954,074	3,276,393					5,700	6,282	AO	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	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	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	1,055,129					6,350	6,005	JD	5,334	64,008	03/14/2011	06/01/2040
25654F-AA-0	Dodger Tickets LLC 1st Mtg Bd	2			2FE	1,847,651		107,4060	1,984,494	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	2,073,007					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	2,063,326					6,820	6,208	MN	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	3,932,126					7,450	6,700	MN	44,700	268,200	01/19/2009	05/01/2038
26441C-AF-2	Duke Energy Corp Sr Nt	1			2FE	5,113,200		102,2810	5,114,050	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					6,000	6,000	AO	79,500	318,000	03/27/2008	04/01/2013
26882P-AS-1	ERAC USA Finance Co Sr Nt				2FE	1,996,920		109,3660	2,187,318	1,998,802					5,600	5,620	MN	18,667	112,000	04/13/2005	05/01/2015
26884A-AW-3	ERP Operating LP Nt				2FE	8,063,840		102,5390	8,203,152	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	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	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					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	11,186,495					6,700	6,376	JJ	368,500	737,000	06/05/2008	07/01/2018
29273R-AK-5	Energy Transfer Partners Sr Nt				2FE	3,997,120		122,5150	4,900,600	4,000,005					9,700	9,700	MS	114,244	388,000	12/18/2008	03/15/2019
29364P-AH-6	Entergy Corp New Orleans 1st Mtg Bd				2FE	5,136,294		105,6520	5,758,018	5,450,000					5,250	6,404	FA	119,219	286,125	06/28/2007	08/01/2013
293791-AF-6	Enterprise Products Ptrns LP Co Gtd Nt				2FE	5,179,733		120,6900	5,702,612	4,725,000					6,875	6,075	MS	108,281	162,422	03/10/2011	03/01/2033
293791-AN-9	Enterprise Products Ptrns LP Co Gtd Nt				2FE	3,728,080		109,5670	4,382,668	3,853,797					5,600	7,069	AO	47,289	224,000	02/03/2009	10/15/2014
29379V-AB-9	Enterprise Products Operations Gtd Nt				2FE	2,913,660		104,7020	3,141,063	3,000,000					5,650	6,452	AO	42,375	169,500	02/10/2009	04/01/2013
29439H-AA-6	EQT Production Co Gtd Sr Nt	2			2	382,135		106,8370	405,125	379,200					7,760	7,293	FA	9,890	14,713	04/28/2011	02/28/2016
294549-AJ-9	Equitable Resources Inc Nt				2FE	1,709,259		102,5070	1,609,357	1,570,000					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	2,655,307					6,200	4,945	AO	38,750	155,000	09/02/2009	10/01/2017
30250B-BA-3	FMR Corp Nt				1FE	7,492,049		102,5370	7,562,126	7,375,000					4,750	3,532	MS	116,717	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					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					7,520	7,431	JD	289	103,880	11/27/2001	06/30/2019
32007U-AG-4	First Data Corp Term Ln B2 Nt 1				4FE	370,574		89,9750	388,140	431,387					3,044	7,139	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					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	999,496					4,800	4,845	MS	16,000	48,000	02/18/2003	03/01/2013
341099-CK-3	Florida Power Corp 1st Mtg Bd				1FE	5,327,200		119,4820	5,974,120	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		SD		1FE	3,114,830		104,6260	3,138,786	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					8,022	5,286	FA	227,736	561,540	04/13/2009	02/05/2013
377372-AE-7	Glaxosmithkline Cap Inc Co Gtd Nt				1FE	1,694,798		133,8050	2,274,688	1,695,045					6,375	6,398	MN	13,848	108,375	05/06/2008	05/15/2038
38119H-AA-2	Golden Spread Elec Cooperative 1st Mtg B	2			1FE	2,365,762		115,5970	2,734,740	2,365,762					5,750	5,745	MN	20,871	136,603	05/06/2005	05/06/2025
39121J-AA-1	Great River Energy 1st Mtg Bd	2			1	10,000,000		115,3620	11,536,214	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					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		94,3330	552,851	554,260					3,510	8,724	MON	162	18,573	11/27/2006	05/01/2018
41242*-AB-8	Hardwood Funding LLC Sr Nt				2	1,921,660		103,8360	2,076,719	2,000,000					4,950	5,593	JD	6,600	99,000	11/21/2005	06/07/2013
41283D-AB-9	Harley-Davidson Inc Co Gtd Nt				2FE	7,790,580		116,8660	8,180,634	7,000,000					6,800	4,914	JD	21,156	476,000	04/05/2011	06/15/2018
419870-E8-5	Hawaiian Elec Inds Inc Sr Nt				2	10,000,000		105,5300	10,552,977	10,000,000					4,410	4,410	MS	118,825	220,500	03/24/2011	03/24/2016
42251F-AA-2	HEB Grocery Company Sr Nt				1	3,000,000		115,6990	3,470,957	3,000,000					5,700	5,700	JJ	85,500	171,000	07/15/2004	07/01/2017
423012-A8-2	Heineken NV Sr Nt				2	5,000,000		117,7140	5,885,723	5,000,000					6,340	6,340	FA	119,756	317,000	08/15/2008	08/15/2018
42809H-AA-5	Hess Corp Sr Nt				2FE	3,011,030		110,9980	3,329,952	3,005,137					7,000	6,911	FA	79,333	210,000	01/30/2009	02/15/2014
428236-AV-5	Hewlett-Packard Co Sr Nt				1FE	31,618,692		105,6060	32,521,275	30,795,000					4,750	4,162	JD	117,834	1,462,763	05/12/2009	06/02/2014
428236-BU-6	Hewlett-Packard Co Sr Nt				1FE	5,060,900		102,1100	5,105,520	5,060,745					3,300	3,033	JD	10,083		12/21/2011	12/09/2016
431282-AF-9	Highwoods Realty Ltd Sr Nt				2FE	998,390		112,6170	1,126,171	1,000,000					7,500	7,535	AO	15,835	75,000	04/15/1998	04/15/2018
438516-AY-2	Honeywell International Inc Sr Nt				1FE	3,989,440		106,6920	4,267,660	3,995,246					3,875	3,934	FA	58,556	155,000	02/17/2009	02/15/2014
44569*-BC-4	Hunt Oil Co Sr Nt				2	2,000,000		100,5510	2,011,027	2,000,000					4,730	4,730	MS	24,701	94,600	03/27/2003	03/27/2012
449669-AK-6	JMC Global Inc Sr Nt				2FE	25,433,858		123,0940	28,890,138	23,470,000					7,300	6,501	JJ	790,026	1,713,310	05/27/2010	01/15/2028
454750-AL-7	Indiana Gas Co MT Nt Ser F				1FE	1,099,730		116,2300	1,162,302	1,078,322					6,340	5,592	MS	18,668	63,400	02/21/2003	12/10/2027
454750-AR-4	Indiana Gas Co MT Nt				1FE	2,514,725		128,9440	3,223,590	2,511,401					7,080	7,035	MS	52,117	177,000	02/23/2001	10/05/2029
458140-AJ-9	Intel Corp Sr Nt				1FE	6,270,900		105,3430	6,320,574	6,270,325					3,300	2,769	AO	56,100		12/20/2011	10/01/2021



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	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
45822P-AA-6	Integrus Energy Group Sr Nt				2	10,000,000		111.4520	11,145,165	10,000,000		10,000,000			7.270	7.270	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		20,725,897		(107,576)	5.700	4.961	MS	338,833	1,140,000	05/14/2009	09/14/2017
459200-GM-7	International Bus Machs Corp Nt				1FE	9,843,990		134.1960	11,406,652	8,500,000		9,516,917		(120,584)	7.625	5.489	AO	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		145	4.450	4.458	JJ	41,039	89,000	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		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		(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		5,499	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		(103,271)	6.300	5.016	AO	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		(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			6.740	6.740	JD	2,022	26,960	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		208	5.950	5.953	MS	105,117	190,400	02/28/2011	03/15/2041
492386-AT-4	Kerr McGee Corp Co Gtd Nt				2FE	1,765,320		125.3390	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		4,272	6.500	6.598	MN	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		(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		(1,167)	5.950	5.892	FA	67,433	178,500	02/06/2008	02/15/2018
494550-BG-9	Kinder Morgan Energy - LP Sr Nt				2FE	12,973,480		113.1670	14,711,736	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	2FE	1,209,054		99.9950	1,208,993	1,209,054		1,209,054			4.811	4.840	MJSD	162	58,168	11/24/2004	12/30/2013
500255-AP-9	Kohls Corp Sr Nt				2FE	2,727,200		119.1520	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	11,295,148		118.9570	12,371,486	10,400,000		11,073,693		(101,159)	6.500	5.156	FA	262,889	676,000	09/23/2009	08/11/2017
50075N-AU-8	Kraft Foods Inc Sr Nt				2FE	8,479,050		117.2160	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		(367,181)	6.750	1.803	AO	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		(2,313)	5.200	5.014	AO	43,911	104,000	10/20/2011	10/15/2019
502413-BA-4	L-3 Communications Corp Co Gtd Nt			1	2FE	9,874,600		99.1060	9,910,580	10,000,000		9,877,105		2,505	4.950	5.120	FA	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		(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			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		472	3.500	3.560	FA	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			6.070	6.070	JD	7,082	197,100	02/01/2011	12/17/2013
552078-BB-2	Lyondell Chemical Co Sr Nt	1			3FE	242,968		109.2500	727,038	665,481		242,992			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		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		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	998,140		107.0690	1,070,685	1,000,000		999,325		378	5.250	5.293	MS	17,500	52,500	08/26/2008	09/01/2013
580645-AE-9	McGraw-Hill Cos Sr Nt				1FE	17,956,800		108.8160	19,586,862	18,000,000		17,971,681		4,074	5.900	5.933	AO	224,200	1,062,000	10/30/2007	11/15/2017
581557-AM-7	McKesson Corp Deb				1FE	12,112,100		141.6140	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	7,029,902	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		(14,101)	5.600	5.176	MS	82,444	280,000	04/28/2009	03/15/2019
585055-AP-1	Medtronic Inc Sr Nt				1FE	11,981,435		107.7180	12,064,427	11,200,000		11,605,892		(175,981)	4.500	2.792	MS	148,400	504,000	11/02/2009	03/15/2014
589331-AP-2	Merck & Co Inc Sr Nt				1FE	9,959,800		110.1230	9,975,497	10,000,000		9,975,497		6,399	4.000	4.076	JD	1,111	400,000	06/22/2009	06/30/2015
591894-BW-9	Metropolitan Edison Company Sr Nt				2FE	923,260		106.2420	1,062,416	1,000,000		963,539		14,565	4.875	6.649	AO	12,188	48,750	01/22/2009	04/01/2014
591894-BX-7	Metropolitan Edison Company Nt				2FE	1,000,000		126.5230	1,265,230	1,000,000		1,000,000			7.700	7.700	JJ	35,506	77,000	01/14/2009	01/15/2019
598326-AA-7	Midwest Ind Trans Sys Opr Inc Sr Nt	2			1	571,429		101.7790	581,592	571,429		571,429			4.620	4.605	FA	9,020	26,400	02/26/2003	02/28/2013

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	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
63615#-AA-9	National Football League Sr Nt			2	1	4,469,312		4,962,405	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		5,118,665	5,000,000	4,635,402			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		8,374,770	7,500,000	7,727,830			(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		8,103,160	8,000,000	8,160,203			(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		4,004,049	3,000,000	3,517,201			(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		4,128,914	3,250,000	3,863,713			(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		1,816,401	1,714,286	1,716,911			(720)		6.060	5.961	AO	25,106	103,886	10/04/2004	10/04/2014
66988A-AD-6	Novant Health Inc Nt				1FE	3,000,000		3,338,106	3,000,000	3,000,000					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		2,083,400	2,000,000	2,002,269			(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		763,891	750,000	752,986			(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		1,589,472	1,416,667	1,416,667					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		11,118,910	10,000,000	10,971,280			(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		12,809,780	10,000,000	11,219,536			(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	14,644,880		12,610,000	13,000,000	14,317,229			(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		9,082,552	8,000,000	8,155,016			(799)		5.250	5.121	MS	106,167	210,000	05/31/2011	09/30/2040
68268N-AE-3	Oneok Partners LP Sr Nt				2FE	4,983,250		6,418,440	5,000,000	4,986,618			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	7,282,980		8,494,395	7,000,000	7,211,367			(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		1,179,003	1,000,000	997,571			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		12,182,770	10,000,000	9,886,627			333		5.375	5.454	JJ	247,847		12/16/2011	07/15/2040
69352J-AM-9	PPL Energy Supply LLC Sr Nt				2FE	3,001,480		3,205,191	3,000,000	3,000,490			(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		3,858,000	3,500,000	3,529,874			(646)		4.150	4.043	MS	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	7,920,759			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		11,533,490	10,000,000	10,005,200					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		1,318,190	1,000,000	996,189			58		6.250	6.280	AO	13,194	62,500	03/02/2009	10/15/2037
695114-CK-2	Pacificorp 1st Mtg Bd				1FE	1,453,599		1,658,031	1,405,000	1,441,730			(4,249)		5.500	5.054	JJ	35,632	77,275	01/16/2009	01/15/2019
695114-CL-0	Pacificorp 1st Mtg Bd				1FE	2,931,660		3,830,892	3,000,000	2,934,487			927		6.000	6.167	JJ	83,000	180,000	03/02/2009	01/15/2039
69639#-AA-0	Palisade Holdings L L C Sub Nt			2	6			0.0000		497,166					6.838	0.000	FMAN			03/10/2000	11/30/2027
71713U-AQ-5	Pharmacia Corp Deb				1FE	2,277,420		2,504,232	2,000,000	2,162,644			(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		14,046,023	11,875,000	12,670,414			(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		5,489,330	5,000,000	5,442,960			(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		922,292	888,889	888,889					4.110	4.110	JJ	16,541	36,533	07/18/2003	07/18/2015
73932L-AA-1	Power Receivable Finance LLC Sr Nt			2	2FE	207,405		207,466	207,466	207,466			8		6.290	6.347	JAJO	3,262	13,050	10/08/2003	01/01/2012
742741-AA-9	Procter & Gamble ESOP Deb Ser A			2	1FE	5,157,240		5,268,694	3,914,800	5,067,365			(89,875)		9.360	3.072	JJ	183,213		07/20/2011	01/01/2021
744448-BU-4	Public Svc Co CO 1st Mtg Bd				1FE	11,252,700		10,518,000	10,000,000	10,211,818			(271,304)		7.875	4.952	AO	196,875	787,500	11/08/2007	10/01/2012
74456Q-AL-0	Public Svc Elec & Gas MT Nt Ser C				1FE	10,533,666		10,634,818	9,907,000	10,162,213			(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		5,634,573	4,764,000	4,816,892			(7,861)		6.400	6.159	JJ	152,448	304,896	05/09/2008	07/01/2017
74834L-AN-0	Quest Diagnostics Inc Co Gtd Nt				2FE	19,774,384		22,749,812	18,298,000	19,746,527			(23,902)		6.950	6.313	JJ	635,856	1,271,711	10/05/2010	07/01/2037
74834L-AQ-3	Quest Diagnostics Inc Co Gtd Nt				2FE	1,944,560		2,157,036	2,000,000	1,946,522			728		5.750	5.947	JJ	48,236	115,000	11/12/2009	01/30/2040
74836J-AE-3	Questar Market Resources Sr Nt				3FE	1,499,085		1,610,625	1,500,000	1,499,307			101		6.800	6.810	MS	34,000	102,000	04/01/2008	04/01/2018
74836J-AF-0	Questar Market Resources Sr Nt				3FE	1,996,440		2,140,000	2,000,000	1,997,037			263		6.800	6.824	MS	45,333	136,000	08/24/2009	03/01/2020
751028-B*-1	Ralcorp Holdings Inc Sr Nt Ser D			2	2	571,429		582,293	571,429	571,429					4.760	4.760	JD	680	27,200	12/22/2003	12/22/2013
751028-E*-8	Ralcorp Holdings Inc Sr Nt				2	9,000,000		10,850,537	9,000,000	9,000,000					7.600	7.600	MN	62,700	684,00		

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	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
784671-AA-7	SSMC IV Ltd Partnership 1st Mtg Bd			2	1FE	267,986		104.3830	252,543	241,940		247,116		(2,897)	6.625	4.190	MM	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	2,068,066	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	MM	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-AF-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	02/15/2020
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		132.4420	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	MM	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	5,258,575	5,000,000		4,995,215		1,024	4.000	4.025	MS	58,889	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		2,004,596		(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-AZ-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
886428-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	MM	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-AC-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-AS-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		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
90269Q-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	MM	8,833	69,125	09/20/2002	09/25/2012
902911-AM-8	UST Inc Sr Nt				2FE	4,552,805		102.8650	4,443,755	4,320,000		4,452,130		(100,675)	6.625	0.914	JJ	131,970		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
90781B-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		1,031,400		(1,369)	6.670	6.328	JD	2,964	66,700	01/16/2003	12/15/2025
91303#-AD-1																					

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	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	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		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-BB-3	West Corp Term Ln B-5 Nt 3				3FE	244,367		99,1670	242,331	244,367		244,367			4.510	4.547	MON	214	11,442	11/29/2010	07/15/2016
952355-BB-3	West Corp Term Ln B-5 Nt 1				3FE	134,803		99,1670	133,679	134,803		134,803			4.520	4.549	MON	525	6,194	10/05/2010	07/15/2016
952355-BB-3	West Corp Term Ln B-5 Nt 2				3FE	215,690		99,1670	213,892	215,690		215,690			4.666	4.740	JAJO	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		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		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		37,372			2.749	6.636	MJSD	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		88,453			2.791	3.220	JAJO	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		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		749,397			4.249	4.485	MJSD	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		440,621			4.291	4.219	JAJO	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
96106B-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	MJSD	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	161		3.800	3.809	FA	28,711	76,000	07/09/2010	02/15/2015
96950F-AF-1	Williams Partners LP Sr Nt				2FE	17,982,750		121,9300	22,069,240	18,100,000		17,990,416	1,366		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		2FE	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	MN	28,750	110,625	09/29/2011	05/15/2021
988498-AC-5	Yum Brands Inc Sr Nt				2FE	3,306,990		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-AF-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
K7802F-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		2FE	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		2FE	9,756,871		120,6320	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		2FE	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		1FE	11,865,720		120,3610	14,443,296	12,000,000		11,896,744	11,365		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		2		2FE	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		2FE	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		A		2FE	4,995,844		107,7280	5,386,410	5,000,000		4,997,425	875		4.500	4.520	MS	66,250	225,000	07/08/2010	09/15/2014
29250N-AB-1	Enbridge Inc Sr Nt		A		2FE	5,846,040		112,0140	6,720,858	6,000,000		5,904,420	15,087		5.600	5.958	AO	84,000	336,000	10/03/2007	04/01/2017
448055-AD-5	Husky Energy Inc Sr Nt		A		2FE	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-AA-4	Linamar Corp Sr Nt		A		2	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		2FE	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		2FE	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		2FE	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		2FE	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		1FE	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
80102F-AA-3	Sanimax GP Sr Nt																				

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	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
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	AO	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	AO	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	5.129	AO	68,750	275,000	04/08/2009	04/01/2014
055650-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	2.980	MN	215,791	1,438,602	11/02/2009	11/07/2013
055650-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	4.057	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	AO	107,667	510,000	09/16/2009	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 Intl Co Gtd Nt	F			2FE	15,621,606	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	1,997,928	1,700,000	1,697,697			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		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
81013T-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	AO	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	AO	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 Emisionies SAU Gtd Nt	F			2FE	20,000,000	99.4740	19,894,800	20,000,000	20,000,000					4.949	4.949	JJ	456,408	989,800	06/22/2009	01/15/2015
893830-BA-6	Transocean Sedco Forex Inc Co Gtd Nt	F			2FE	7,992,480	102.1070	8,168,592	8,000,000	7,992,558			78		5.050	5.071	JD	29,178		11/30/2011	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	AO	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	10,842,000	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 Intl Inc Gtd Nt	R			2FE	1,831,300	103.9890	2,079,782	2,000,000	1,945,500			41,745		5.150	7.566	MS	30,328	103,000	01/27/2009	03/15/2013
AB417*-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	103,468	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 Intl Grp Sr Nt Ser B	F			2	11,000,000	106.0600	11,666,575	11,000												

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	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates			
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost			Rate Used to Obtain Fair Value	Fair Value												Par Value
Q1297#-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
Q2264#-AA-5	Challenger Life No 2 Ltd Sub Nt	F			2FE	3,000,000		84.9830	2,549,490	3,000,000		3,000,000			6.290	6.290	JD	12,580	188,700	12/07/2006	12/07/2016	
Q2594#-AA-4	Coca-Cola Amatil Ltd Sr Nt	F			1	5,000,000		110.4750	5,523,747	5,000,000		5,000,000			5.200	5.200	MS	80,167	260,000	03/10/2004	03/10/2016	
Q3261#-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	
Q7397#-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	
Q8773#-AQ-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 Nt	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		4FHL	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		4FHL	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	09/19/2002	04/01/2016	
000780-HX-7	RMBS ABN AMRO Mtg Corp Ser 2003-8 Cl A4		2		1FHL	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 Cl M1 RMBS		2		1FHL	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 Cl A4 RMBS		2		1FHL	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 Cl M1 RMBS		2		1FHL	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 Cl M1 RMBS		2		6FHL	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		4FHL	8,050,970		70.5440	6,682,026	9,472,193		8,050,970		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 Cl		2		1FHL	479,222		96.2340	461,416	479,471		478,472		(334)	4.530	4.539	MON	1,810	23,530	05/21/2003	06/01/2017	
02639M-AD-8	RMBS American General Mtg Ser 2003-1 Cl		2		1FHL	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		2FHL	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	
040104-BW-0	RMBS Argent Securities Inc Ser 2003-WD C		2		1FHL	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		1FHL	578,338		99.4640	553,612	556,596		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		1FHL	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		1FHL	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-XQ-7	RMBS Bank of America Alt Loan Tr Ser 200		2		4FHL	2,770,131		85.2170	2,398,280	2,814,315		2,770,131			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		4FHL	2,561,721		80.3630	2,116,293	2,633,417		2,561,721			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		1FHL	1,690,732		102.3120	1,687,113	1,648,992		1,654,773		(1,615)	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		1FHL	3,326,813		98.9280	3,264,624	3,300,000		3,294,539		(5,497)	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 Cl		2		1FHL	3,953,788		77.0880	5,364,061	6,958,318		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-CB6 Cl A4 RMBS		2		1FHL	1,998,507		91.3510	1,825,727	1,998,578		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		3FHL	681,376		45.2300	306,368	677,354		680,072			4.670	4.636	MON	2,636	31,633	04/06/2004	10/01/2019	
126673-DQ-2	RMBS CIIABS Inc Ser 2004-7 Cl MF1 RMBS		2		3FHL	2,747,807		29.9770	825,575	2,754,019		2,747,807			5.251	5.288	MON	12,051	144,614	08/30/2004	12/01/2022	
12667F-4S-1	RMBS Countrywide Alternative Ln Tr Ser 2		2		3FHL	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		1FHL	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		3FHL	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 CIMBS Inc Ser 2006-6CB Cl 1A4 RMBS		2		4FHL	2,423,346		69.1980	1,953,744	2,823,394		2,423,346			5.500	7.197	MON	12,941	155,696	04/21/2006	05/01/2036	
12669A-E9-5	RMBS CIIHL Inc Ser 2006-0A4 Cl A1 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	157,360	03/01/2007	01/01/2022	
12669E-3P-9	RMBS CIIALT Loan Tr Ser 2003-J9 Cl 1A6 RM		2		1FHL	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		1FHL	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		4FHL	1,272,207		81.5820	1,037,973	1,272,311		1,2										

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	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
294754-AS-5	RMBS Equity One ABS Inc Ser 2002-1 CI M1			2	5FIM	910,440		77.6510	706,970	910,441				(294)	6.282	6.296	MON	4,766	57,149	02/15/2002	03/01/2014
32051G-DS-1	RMBS First Horizon ABS Tr Ser 2004-HE4 C			2	2FIM	3,653,399		57.2090	2,244,890	3,924,002					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			2	1FIM	3,832,290		97.2810	3,696,894	3,800,226				(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			2	1FIM	606,329		100.4690	595,949	593,168				(1,224)	7.510	7.200	MON	3,712		07/18/2001	07/01/2012
36185N-4G-2	RMBS GMAC Mtg Corp Loan Tr Ser 2004-J4 C			2	1FIM	516,783		99.9060	520,201	520,688				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			2	1FIM	829,329		98.9970	820,975	829,296				(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			2	1FIM	1,795,250		98.4580	1,767,624	1,795,316				(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			2	1FIM	3,189,232		98.3730	3,137,438	3,189,334				(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 2A1 RMB			2	1FIM	1,117,476		83.4050	946,229	1,134,493				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			2	1FIM	2,117,291		57.4550	1,242,670	2,162,873					0.514	0.956	MON	154	10,584	10/11/2007	01/25/2022
45254T-PM-0	RMBS IMPAC Secd Assets CMN Owner Tr Ser			2	1FIM	3,803,401		97.2440	3,698,583	3,803,416				(1,541)	4.995	5.013	MON	15,833	195,506	05/19/2004	12/01/2025
45254T-PY-4	RMBS IMPAC Secd Assets CMN Owner Tr Ser			2	1FIM	524,338		83.4980	436,650	522,949				(252)	1.234	1.182	MON	90	5,649	03/30/2006	05/28/2019
45254T-TN-4	RMBS IMPAC Secd Assets CMN Owner Tr Ser			2	1FIM	5,960,749		83.9150	5,001,939	5,960,749					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			2	1FIM	372,048		100.1170	371,784	371,351				(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			2	1FIM	3,648,834		96.3460	3,852,593	3,998,722				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			2	2FIM	4,487,871		95.9740	4,271,800	4,451,011				(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			2	1FIM	1,620,761		27.2210	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			2	1FIM	2,334,814		104.6510	2,589,027	2,473,975				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			2	1FIM	6,323,034		103.7310	6,730,386	6,488,283				4,441	5.500	5.980	MON	29,738	356,715	10/25/2006	09/01/2033
576434-A2-0	RMBS Master Asset Securitization Tr Ser			2	2FIM	3,681,028		99.8620	3,639,541	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			2	2FIM	3,528,938		96.4710	3,344,818	3,467,179				(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			2	1FIM	887,136		89.5310	807,828	902,292				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			2	1FIM	829,266		101.3910	840,805	829,266					5.143	5.169	MON	3,554	42,653	08/10/2004	12/01/2032
576434-WD-2	RMBS Master Asset Securitization Tr Ser			2	1FIM	769,166		101.5620	775,121	763,203				(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			2	1FIM	7,612,760		103.7920	8,052,395	7,758,226				(1,877)	5.750	6.070	MON	37,175	444,143	10/25/2006	11/01/2034
589929-XZ-6	RMBS Merrill Lynch Mtg Investors Ser 200			2	1FIM	1,607,508		89.0510	1,432,084	1,608,156				(2,436)	7.320	7.384	MON	9,810	107,907	01/25/2002	05/01/2018
64352V-EF-4	RMBS New Century Home Equity Ln Tr Ser 2			2	1FIM	4,326,788		102.1310	4,419,971	4,327,755				(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			2	1FIM	805,505		101.6540	818,847	805,523				(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			2	1FIM	1,157,520		97.1850	1,133,877	1,166,726				1,602	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			2	1FIM	1,554,704		99.3800	1,545,099	1,554,740				(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			2	1FIM	8,498		82.7500	7,484	9,044				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			2	1FIM	596,821		100.5300	600,002	596,836				(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			2	1FIM	1,396,092		40.4410	843,788	2,086,452					0.444	19.115	MON	129	7,998	10/11/2007	01/25/2023
760985-SD-9	RMBS Residential Asset Mtg Prod Inc Ser			2	1FIM	1,485,967		36.8760	550,022	1,491,560				(160)	5.900	5.971	MON	7,334	92,865	07/06/2004	06/01/2021
760985-M9-9	RMBS Residential Asset Mtg Prod Inc Ser			2	1FIM	1,408,066		97.5560	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			2	1FIM	1,608,848		89.5070	1,562,335	1,745,487				16,349	4.018	4.943	MON	5,844	70,134	08/27/2003	07/01/2021
760985-UX-7	RMBS Residential Asset Mtg Prod Inc Ser			2	1FIM	1,429,901		100.3770	1,501,208	1,495,565				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			2	1FIM	1,760,663		99.3010	1,748,419	1,760,734				(189)	5.015	5.038	MON	7,358	88,301	09/18/2003	05/01/2030
76110H-EU-9	RMBS Residential Accredit Loans Inc Ser			2	1FIM	3,809,820		99.9500	3,929,955	3,931,937				233	5.250	5.326	MON	17,202	206,427	09/21/2004	06/01/2033
76110H-GQ-6	RMBS Residential Accredit Loans Inc Ser			2	1FIM	749,531		101.2850	759,638	750,000				(511)	5.500	5.516	MON	3,438	41,250	05/05/2004	08/01/2012
76110H-UL-1	RMBS Residential Accredit Loans Inc Ser			2	1FIM	394,330		100.2520	398,059	397,060				118	5.000	5.115	MON	1,654	19,853	07/09/2004	05/01/2013
76110W-MC-7	RMBS Residential Asset Sec Corp Ser 2001			2	3FIM	1,128,639		94.1010													

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	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	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-CN-2	RMBS Washington Mutual MSC Mtg PT Ser 20			2	3FM	783,081		89.0170	691,454	776,770		775,351		(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 Sec 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-OT-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-WIE-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	3,450,583		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	5,086	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	1,613,346		1,613,194		(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-A5-3	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
617451-CS-6	CMBS Morgan Stanley Cap I Tr Ser 2006-T2			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-NB-2	CMBS Morgan Stanley Cap I Ser 2004-I08 C			2	1FM	5,214,194		100.2720	5,081,124	5,067,321		5,064,084		(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 StanleyDeanWitter Cap I Ser			2	1FM	767,279		100.3980	753,595	750,606		749,848		(1,426)	4.850	4.506	MON	3,034	36,404	10/28/2003	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	6*	1,314		100.0000	1,246	1,246		1,246		(15)	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	3AML	5,000,000		35.0000	1,750,000	5,000,000		5,000,000			1.071	1.073	MJSD	1,339	40,712	02/28/2006	06/23/2016
023775-AA-7	ABS American Airlines Inc PTC Ser 2005-1			2	2AML	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	2AML	13,000,000		102.0000	13,260,000	13,000,000		13,000,000			8.625	8.624	AO	270,969		09/27/2011	10/15/2021
02582J-DE-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-0	CTL American National Bank & Tr CTL			2	1	51,254		100.9970	50,236	49,740		49,803		(164)	7.500	6.925	MON	218	3,752	03/27/2002	05/10/2012
03334#-AA-7	CTL AnchoragePermit Ctr Bldg Ls Tr CTL			2	1	1															



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	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
302228-AA-9	ABS EXSIF Worldwide Inc Sr Sec Nt ABS			2	1	503,176		113.0380	565,188	500,000		501,112	(203)		7.680	7.567	AO	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 CI 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	1	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 Obl			2	1	193,269		103.4280	215,404	206,760		206,760	1,021		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	659,328		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 CtrctTr PTC Nt			2	1	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	(1,927)		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	1	971,387		115.4770	1,034,393	895,758		932,670	(5,745)		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 CI			2	2	1,425,279		114.0500	1,477,905	1,295,845		1,358,267	(8,736)		8.200	6.825	MON	4,723	106,259	04/07/2003	11/15/2018
56081*-AC-4	ABS Major League Baseball Trust PTC Nt A			2	1	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 CI M1 ABS			2	1FE	911,874		95.4150	870,086	911,893		911,890	1		5.598	5.664	MON	2,269	51,048	06/18/2003	02/15/2012
59560*-AB-8	ABS Mid America Pref Cap Tr Cumulative G			2	2	2,275,100		114.0010	2,280,010	2,000,000		2,106,722	(25,446)		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	1	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	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	1	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	(5,878)		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	7,219		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	3,740,760	2,600,000		3,012,118	(44,942)		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	1,606,502		116.2790	1,868,095	1,606,558		1,606,519	3		6.082	6.160	MON	4,343	97,711	08/08/2002	05/15/2023
750754-AB-9	ABS Railcar Leasing LLC Ser 1 CI A2 ABS			2	1FE	260,918		103.0000	231,724	224,974		228,444	(3,176)		7.125	4.249	JAJO	3,384	16,029	07/18/2003	01/15/2013
755920-AF-2	ABS Receipts on Corp Sec Tr Coll Tr Ser			2	4AM	1,878,458		104.8690	1,734,603	1,654,067		1,748,019	(15,862)		6.375	4.318	MN	13,474	105,447	06/06/2003	05/15/2017
755920-AG-0	ABS Receipts on Corp Sec Tr Coll Tr Ser			2	3AM	3,784,540		112.0660	3,820,163	3,408,855		3,566,054	(26,667)		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 CI A1 ABS			24	1FE	3,517,520		49.0000	1,960,000	4,000,000		1,755,898	(275,842)		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 CI A1 ABS			2	1	1,394,547		118.0000	1,678,635	1,422,572		1,410,012	1,673		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	1,665,937		122.0550	1,944,581	1,593,195		1,642,107	(3,183)		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 Tobacc			2	2AM	2,234,633		93.7070	2,094,865	2,235,548		2,235,286	106		6.720	6.730	JD	12,519	150,229	08/26/2002	06/01/2012
844741-AG-3	ABS Southwest Airlines Co PTC Ser 1993-B			2	3AM	193,499		102.1370	186,448	182,547		184,268	(844)		6.260	4.917	MS	3,079	11,427	07/14/2003	09/24/2012
84474W-AA-8	ABS Southwest Airlines Co PTC Ser 1998-A			2	3AM	971,119		109.6220	987,989	901,271		929,256	(4,571)		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	1	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 Mix Corp			2	6*			0.0000	145,351						4.614	0.000	JAJO			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	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	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	2	422,700		117.0330	494,697	422,700		422,693	(5)		6.840	6.835	JJ	12,127	28,913	10/20/2004	01/31/2019
86358Y-20-1	CDO Stuctured Fin Adv ABS CDO III Princi			23	5*	1,875,169		99.3010	2,655,923	2,674,610		1,849,888	(51,289)		7.870	11.841	JAJO			06/25/2002	07/02/2037
90781*-AB-8	ABS Union Pacific RR PTC Ser 2006-1 ABS			2	1	1,330,396		130.8570	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	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	1	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	1	13,396,126		104.6090	14,013,567	13,396,126		13,396,126			4.090	4.090	FA				

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	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Des.	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization) Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
74042J-AA-1 .....	ABS Preferred Term Sec Ltd XXI Nt Ser A- .....	R .....	2 .....	.....	3AM .....	3,255,354 .....	64.9500 .....	2,114,352 .....	3,255,354 .....	3,255,354 .....	.....	.....	.....	.....	0.896 .....	0.897 .....	MJSD .....	810 .....	21,492 .....	02/17/2006 .....	03/22/2038 .....
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 .....
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
19075Q-40-9 .....	Cobank ACB Non-Cum Pfd Ser C .....	.....	1 .....	.....	1FE .....	2,000,000	105.1250	2,102,500	2,000,000	2,000,000	.....	.....	.....	.....	11.000	11.000	JAJO	.....	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-Flt .....	E .....	1 .....	.....	2AM .....	16,564,802	59.5000	9,349,235	15,713,000	15,713,000	.....	.....	.....	.....	3.549	3.549	MJSD	1,549	520,461	01/19/2007	12/31/2049
749769-AA-3 .....	ABS Rabobank Cap Fd Tr III Perpetual NC .....	E .....	1 .....	.....	1FE .....	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

## SCHEDULE D - PART 2 - SECTION 1

[illegible]

## SCHEDULE D - PART 2 - SECTION 2

[illegible]

E12

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	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
13063B-FR-8	California St GO Bld Amer Bd		07/19/2011	Barclays Capital		7,842,763	6,460,000	192,925
1799999	Subtotal - Bonds - U.S. States, Territories and Possessions					7,842,763	6,460,000	192,925
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 Liq 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	
3199999	Subtotal - Bonds - U.S. Special Revenues					19,951,572	19,193,787	20,714
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-B6-2	Anheuser-Busch InBev WldwInc Co Gtd Nt		03/15/2011	Tax Free Exchange		9,913,955	10,000,000	179,167
04044T-AC-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
16119H-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	
25470D-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
294398-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		02/26/2011	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	
54600H-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	
58155Q-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-AO-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	32,813
854502-AC-5	Stanley Black & Decker Inc Co Gtd Nt		11/17/2011	Citigroup		5,993,880	6,000,000	
86765B-AJ-8	Sunoco 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	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	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		12,492,869	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	Agrium 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	A	11/28/2011	Morgan/JP/Securities - Bonds		6,830,880	7,000,000	
448055-AD-5	Husky Energy Inc Sr Nt	A	02/17/2011	Deutsche Bank Securities		23,637,682	21,735,000	648,669
73755L-AE-7	Potash Corp Saskatchewan Inc Sr Nt	A	10/12/2011	Various		6,031,245	5,500,000	119,729
878742-AV-7	Teck Cominco Ltd Co Gtd Nt	A	08/02/2011	Various		17,432,120	17,000,000	47,500
878742-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 Cl 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	193,594
60754#-AD-9	Babcock Intl Grp Sr Nt Ser B	F	03/17/2011	Morgan/JP/Securities - Bonds		11,000,000	11,000,000	
63651#-AA-5	Quinn Group Ltd Ser A Sr Nt	F	12/02/2011	Taxable Exchange		314,663	1,865,135	
63652#-AA-4	Quinn Mfg Group Ltd Sr Nt	F	12/02/2011	Taxable Exchange		945,337	1,134,865	
64622#-AE-9	Howard de Walden Sr Nt Ser B	R	09/16/2011	Royal Bank of Scotland		10,000,000	10,000,000	
69284#-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		
63651#-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	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						
CUSIP Identification	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)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
29358B-AA-0	Enesco Offshore Inc Title XI Financing .....		12/01/2011	Redemption		266,653	266,653	265,607	266,180				472		266,653				12,719	12/01/2015
36209M-YH-1	GNMA I PTC #476012 6.500% 05/15/28 .....		12/01/2011	Paydown		154,412	154,412	153,109	154,412		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)		(313)		58,468				2,151	12/15/2013
36210A-AJ-3	GNMA PTC #486925 6.500% 02/15/14 .....		12/01/2011	Paydown		24,755	24,755	25,088	24,864		(109)		(109)		24,755				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)		(334)		60,934				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)		(261)		45,914				1,409	01/15/2014
36225B-EH-4	GNMA PTC #781049 6.500% 06/15/14 .....		12/01/2011	Paydown		50,164	50,164	49,364	49,724		439		439		50,164				1,793	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		799		68,507				2,300	08/15/2014
71646X-AA-6	Petrodrill Four Ltd US Govt Gld Title XI .....		07/15/2011	Redemption		62,497	62,497	63,982	63,168		(670)		(670)		62,497				1,987	01/15/2016
912827-7B-2	U S Treasury Nt 5.000% 08/15/11 .....		08/15/2011	Various		550,000	550,000	587,641	553,408		(3,408)		(3,408)		550,000				27,500	08/15/2011
0599999. Subtotal - Bonds - U.S. Governments						1,342,304	1,342,304	1,380,284	1,344,459		(2,155)		(2,155)		1,342,304				60,109	XXX
167484-V5-0	Chicago IL 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
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				23,100	XXX
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		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		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		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		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		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		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)		(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)		(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)		(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)		(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		40,064		1,035,337				19,597	09/15/2018
3133T2-YE-4	FHLMC REMIC Ser 1643-E .....		12/01/2011	Paydown		24,507	24,507	25,016	24,821		(314)		(314)		24,507				1,556	05/01/2023
3133T6-MA-0	FHLMC REMIC Ser 1837-Z .....		12/01/2011	Paydown		116,683	116,683	120,293	118,855		(2,172)		(2,172)		116,683				3,904	03/01/2025
3133TE-LG-7	FHLMC REMIC Ser 2064 M .....		12/01/2011	Paydown		73,356	73,356	75,236	74,620		(1,264)		(1,264)		73,356				1,678	05/01/2028
3133TK-S5-5	FHLMC REMIC Ser 2136-A .....		12/01/2011	Paydown		24,051	24,051	22,551	23,202		849		849		24,051				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)		(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		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		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		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)		(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)		(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)		(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		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)		(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)		(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		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		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		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)		(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		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		2,587		77,537				1,791	08/25/2018
31377F-B4-7	FNMA DUS Pool #375459 6.775% 10/25/12 .....		12/01/2011	Paydown		63,497	63,497	71,652	65,404		(1,907)		(1,907)		63,497				2,356	10/25/2012
31377T-SX-0	FNMA DUS Pool #387062 5.830% 08/25/14 .....		12/01/2011	Paydown		29,934	29,934	31,562	30,513		(579)		(579)		29,934				963	08/25/2014
31392A-F5-2	FNMA Ser 2001-73 CI PG .....		12/01/2011	Paydown		852,130	852,130	886,650	858,550		(6,420)		(6,420)		852,130				26,306	03/01/2013
31392E-HX-1	FNMA REMIC Ser 2002-53 CI PD .....		12/01/2011	Paydown		286,865	286,865	291,527	287,257		(392)		(392)		286,865				8,677	05/01/2012
31392M-KQ-4	FHLMC REMIC Ser 2461 VD .....		02/01/2011	Paydown		231,955	231,955	241,233	231,494		461		461		231,955				1,595	02/01/2011
31392U-KL-7	FHLMC REMIC Ser 2504 N .....		12/01/2011	Paydown		83,179	83,179	84,986	83,734		(555)		(555)		83,179				2,288	09/01/2017
31393D-TX-9	FNMA REMIC Ser 2003-W10 CI 1A4 .....		12/01/2011	Paydown		74,720	74,720	74,717	74,620		100		100		74,720				1,864	04/01/2033
31393E-LF-4	FNMA REMIC Ser 2003-W12 CI 1A8 .....		12/01/2011	Paydown		731,877	731,877	717,239	720,677		11,199		11,199		731,877				20,929	06/01/2033
31393H-R8-7	FHLMC REMIC Ser 2558 CI UE .....		12/01/2011	Paydown		671,235	671,235	673,332	670,729		506		506		671,235				17,836	09/01/2013
31393R-4P-2	FHLMC REMIC Ser 2617 CI BG .....		12/01/2011	Paydown		590,813	590,813	580,474	587,104		3,709		3,709		590,813				12,568	01/01/2013

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	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						
CUSIP Identi- fication	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)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
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-63-4	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 XB		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 LM		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 TxbI Bd S		12/14/2011	Barclays Capital		475,000	500,000	517,840	503,147		(1,282)		(1,282)		501,865		(26,865)	(26,865)	44,915	09/01/2012
574754-AA-5	Mashantucket Pequot Trb CT Rev TxbI Bd S		09/01/2011	100.0000		500,000	500,000	517,840	503,147		(3,147)		(3,147)		500,000				34,550	09/01/2012
677555-WV-2	Ohio St Econ Development Rev Sumco Phoen		03/01/2011	Maturity		275,000	275,000	275,000	275,000						275,000				2,784	07/01/2011
677555-WY-6	Ohio St Econ Development Rev TxbI Enterp		12/01/2011	Call 100.0000		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 100.0000		235,000	235,000	235,000	235,000						235,000				4,218	09/01/2012
677555-XD-1	Ohio St Econ Development Rev TxbI Ohio E		01/12/2011	Redemption 100.0000		(66,642)	(66,642)	(66,642)	(66,642)						(66,642)					12/01/2021
745190-G6-9	Puerto Rico ComwIth 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 ComwIth 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-LQ-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
3199999. Subtotal - Bonds - U.S. Special Revenues						15,545,007	15,570,007	15,418,171	15,442,366		129,502		129,502		15,571,872		(26,865)	(26,865)	444,355	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	37,253	29,436	7,764	53		7,817		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	Ames 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	454,866	204,813	03/15/2014
008190-A*-1	NRG Energy Extended TL B2 Nt 1		07/01/2011	Redemption 100.0000		120,204	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 100.0000		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 100.0000		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 100.0000		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	57,956		512,890				21,105	09/01/2019
02361D-AB-6	Ameren III 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 100.0000		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 100.0000		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
03334@-AA-7	AnchoragePermit Ctr Bldg Ls Tr CTL		12/15/2011	Redemption 100.0000		72,170	72,170	72,170	72,170						72,170				2,502	02/15/2025
03523T-AA-6	Anheuser-Busch InBev WldwInc 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 WldwInc Nt		03/15/2011	Tax Free Exchange		9,913,955	10,000,000	9,878,500	9,909,708		4,246		4,246		9,913,955				179,167	11/15/2014
037705-AA-8	Appalachian NPI LLC Sr Unsecd Nt		02/28/2011	Redemption 100.0000		73,200	73,200	74,831	73,781		(581)		(581)		73,200				3,408	02/28/2016
037705-AA-8	Appalachian NPI LLC Sr Unsecd Nt		04/28/2011	Tax Free Exchange		457,916	454,400	464,524	458,004		(87)		(87)		457,916				23,312	02/28/2016



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						
CUSIP Identi- fication	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)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
040104-BW-0	Argent Securities Inc Ser 2003-WD CI 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	Redemption	100.0000	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	Redemption	100.0000	190,274	190,274	183,432	186,628		3,646		3,646		190,274				11,920	12/01/2017
05946X-EII-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
05949K-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	Paydown		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	Stifel Nicolaus & Co		1,966,832	1,925,907	1,980,073	1,968,373		(260)		(260)		1,968,113		(1,281)	(1,281)	33,061	07/01/2034
05949A-MD-9	Bank of America Mtg Securities Ser 2004-		03/01/2011	Villanova		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	Paydown		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-QM-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 CI A2 RM		12/27/2011	Paydown		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	Credit Suisse First		9,838,600	10,000,000	10,021,600	10,021,096		(1,448)		(1,448)		10,019,648		(181,048)	(181,048)	125,347	11/01/2015
11980*-AF-8	Buffalo Rock Co Inc Sr Nt		03/21/2011	Boston		1,000,000	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 CI 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 CI		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	Redemption	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	CIWBS Inc Ser 2006-6CB CI A4 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	CIWHL Inc Ser 2006-0A4 CI 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	CIWHL Inc Ser 2006-0A4 CI 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	CIWALT Loan Tr Ser 2003-J9 CI 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 CI 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	100.0000	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	Cemex 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 CI 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	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						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
16119#-AA-8	Charter Communications TL C-Ext 1L Nt 2		12/30/2011	Redemption	100.0000	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		6,647		427,632				1,161	08/27/2035
172905-BB-6	Citibank NA Ser 1986-P CI 1 RMBS		12/01/2011	Paydown		996	996	1,011	996					996					59	09/01/2016
17306U-BD-9	Citifinancial Mtg Sec Inc Ser 2003-2 CI		12/01/2011	Paydown		252,481	252,481	237,964	242,118		10,364		10,364		252,481				6,041	12/01/2021
17306U-CE-6	Citifinancial Mtg Sec Inc Ser 2004-1 CI		12/01/2011	Paydown		275,789	275,789	275,774	275,599		190		190		275,789				6,425	07/01/2024
17307G-MC-9	Citigroup Mtg Ln Tr Ser 2004-HYB4 CI AA		12/25/2011	Paydown		9,331	9,331	9,342	9,339		(8)		(8)		9,331				27	12/25/2034
20046E-AG-8	COMM Ser 2001-J1A CI E		09/01/2011	Paydown		1,724,954	1,724,954	1,838,424	1,758,373		(33,419)		(33,419)		1,724,954				79,750	05/01/2014
210805-CB-1	Continental Airlines Inc EETC Ser 1998-1		03/15/2011	Paydown		170,217	170,217	163,952	166,626		3,591		3,591		170,217				5,658	09/17/2017
210805-DJ-3	Continental Airlines Inc EETC Ser 2001-1		06/15/2011	Paydown		12,500,000	12,500,000	10,931,250	12,166,887		333,113		333,113		12,500,000				406,438	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)		(265)		92,087				2,640	07/01/2016
225458-KJ-2	CS First Boston Mtg Sec Corp Ser 2005-6		12/01/2011	Paydown		361,599	361,599	354,593	357,024		4,575		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
24713B-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 XO Equip TL Nt 1		12/29/2011	Redemption	100.0000	305,680	305,680	305,680	305,680						305,680				7,234	04/30/2012
248019-AC-5	Deluxe 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	272,000	12/15/2012
251510-AW-3	Deutsche Alt-A Sec Inc Ser 2003-2XS CI A		12/01/2011	Paydown		1,487,951	1,487,951	1,487,633	1,486,567		1,384		1,384		1,487,951				40,781	11/01/2022
251510-FX-6	Deutsche Alt-A Sec Inc Ser 2005-4 CI A6		12/01/2011	Paydown		246,920	246,920	231,669	231,669		15,250		15,250		246,920				6,899	09/01/2022
251563-CB-6	Deutsche Mtg Sec Inc Ser 2004-1 CI A6 RM		12/01/2011	Paydown		951,918	951,918	951,650	950,257		1,661		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)		(283,918)		7,000,000				481,250	09/30/2011
25466K-FL-8	Discover Card Mstr Tr 1 Ser 2005-4 CI A2		12/07/2011	Citigroup		20,000,000	20,000,000	20,037,500	20,013,494		(6,493)		(6,493)		20,007,001		(7,001)	(7,001)	64,298	12/17/2012
25654#-AA-0	Dodger Tickets LLC 1st Mtg Bd		03/31/2011	Redemption	100.0000	53,603	53,603	53,603	53,603						53,603				3,034	03/31/2030
26866B-FD-7	EMC Mtg Loan Tr Ser 2006-A CI A RMBS		12/27/2011	Paydown		280,022	280,022	221,980	221,980		58,042		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)		(9,786)		5,000,000				171,875	02/01/2011
29272#-AA-4	Energy Plaza Lease PassThru Tr Ser A1 CI		08/14/2011	Redemption	100.0000	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)		(2,703)		4,000,000				150,000	02/01/2011
29587#-AK-2	Ernst & Young US LLP Sr Nt		10/11/2011	Redemption	100.0000	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	Deutsche Bank Securities Credit Suisse First		6,734,460	6,000,000	6,638,640	6,572,431		(5,388)		(5,388)		6,567,043		167,417	167,417	120,900	10/01/2017
30212P-AB-1	Expedia Inc Gtd Nt 7.456% 08/15/18		04/18/2011	Boston		2,771,875	2,500,000	2,733,250	2,720,357		(6,979)		(6,979)		2,713,378		58,497	58,497	127,373	08/15/2018
30222B-AA-9	EXSIF Worldwide Inc Sr Sec Nt ABS		10/01/2011	Redemption	100.0000	122,222	122,222	122,999	122,544		(321)		(321)		122,222				9,387	10/01/2015
30251T-AA-7	FNBC 1993-A Pass Through Trust PTC Ser 1		01/05/2011	Redemption	100.0000	158,577	158,577	200,360	176,574		(17,997)		(17,997)		158,577				6,407	01/05/2018
302567-AA-0	FPL Energy American Wind LLC Sr Nt		06/20/2011	Redemption	100.0000	129,000	129,000	129,000	129,000						129,000				8,564	06/20/2023
302569-AA-6	FPL Virginia Funding Corp Sr Nt		12/31/2011	Redemption	100.0000	154,483	154,483	155,204	155,003		(520)		(520)		154,483				8,488	06/30/2019
31331F-AW-1	Fedex Corp PTC Ser 1997-1C ABS		01/15/2011	Redemption	100.0000	28,501	28,501	29,463	29,003		(502)		(502)		28,501				1,090	01/15/2014
31331F-AY-7	Fedex Corp PTC Ser 1998-1 CI B ABS		01/15/2011	Paydown		75,259	75,259	75,259	75,259						75,259				2,576	01/15/2019
32007U-AG-4	First Data Corp Term Ln B2 Nt 1		04/13/2011	Redemption	100.0000	293,429	293,429	250,515	254,804		38,624		38,624		293,429				2,698	09/24/2014
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		35,341		3,554,577				37,949	09/24/2014
32051G-DS-1	First Horizon ABS Tr Ser 2004-HE4 CI A4		12/01/2011	Paydown		75,998	75,998	70,757	70,757		5,241		5,241		75,998				4,272	08/01/2018
32051G-GZ-2	First Horizon Mtg PT Tr Ser 2005-1 CI 1A		12/01/2011	Paydown		170,199	170,199	171,635	170,238		(39)		(39)		170,199				4,879	01/01/2015
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	10/30/2011
36170U-BX-8	G-FORCE LLC Ser 2005-RR2 CI A2 CMBS		12/01/2011	Paydown		254,807	254,807	256,077	254,079		728		728		254,807				5,807	06/01/2012
36185N-AG-2	GMAC Mtg Corp Loan Tr Ser 2004-J4 CI A3		12/01/2011	Paydown		2,479,312	2,479,312	2,460,717	2,469,010		10,302		10,302		2,479,312				103,395	04/01/2012
36225*-AA-1	GSA IRS Lease Tr PTC Ser 2009 CTL		12/11/2011	Redemption	100.0000	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	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						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
362253-AA-4	GSA Guam LP Gen Svcs Admin Lease Oblig		12/15/2011	Redemption		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-30-7	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		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)	(11,878)	26,263	07/11/2013
438499-AA-3	Honeywell En Sav Perf CtrctTr PTC Nt ABS		12/01/2011	Redemption		444,043	444,043	444,043	444,043						444,043				14,753	12/01/2015
44569*-AZ-4	Hunt Oil Co Sr Nt 6.750% 08/22/11		08/22/2011	Maturity		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				135,000	08/22/2011
45254N-GA-9	IMPAC CMB Tr Ser 2003-11 CI 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 CI 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 Secd 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 Secd 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 Secd 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 CI		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 CI		04/01/2011	Paydown		242	242	221	231						231		(231)	(231)	3	10/01/2015
45957@-AA-4	International Group Sr Nt		08/13/2011	Redemption		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				47,460	10/29/2011
466247-MU-4	JP Morgan Mtg Tr Ser 2005-S1 CI 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-WF1 CI A2A		01/01/2011	Paydown		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	Credit Suisse First Boston		980,000	1,000,000	1,203,120	1,035,620		(26,175)		(26,175)		1,009,445		(29,445)	(29,445)	91,924	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 CI 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 CI		11/28/2011	Paydown		236,995	236,995	236,921	82,844	154,083	69		154,152		236,995				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		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	515,847	94,728	05/01/2018
55265K-F6-1	Master Asset Sec Tr Ser 2003-7 CI 4A33 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 CI 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	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						
CUSIP Identi- fication	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)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
57643M-JM-7	Master Asset Securitization Tr Ser 2004-		12/01/2011	Paydown		.904,724	.904,724	.887,760	.892,880		.11,844		.11,844		.904,724				.31,222	11/01/2034
58047P-AF-4	MCG Capital Corp Sr Nt		03/29/2011	Call	104.9513	2,927,522	2,789,410	2,426,786	2,426,786		500,736		500,736		2,927,522				.129,912	10/11/2011
585055-AJ-5	Medtronic Inc Conv Bd 1.500% 04/15/11		04/15/2011	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				.37,500	04/15/2011
				Redemption		100.0000														
58528#-DS-3	Meijer Inc 1st Mtg Bd Ser B-1		12/01/2011	Paydown		.267,370	.267,370	.278,570	.269,121		(1,751)		(1,751)		.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		506		506		.262,069				.9,011	05/01/2018
59549W-AB-9	Mid State Tr Ser 11 CI Mt ABS		12/15/2011	Paydown		.46,424	.46,424	.46,423	.46,424						.46,424				.1,381	02/15/2012
				Redemption		100.0000														
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-AB-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
				Redemption		100.0000														
60588*-AA-2	Missouri Affrd Hsing Tr XII Sec Nt		11/09/2011	100.0000		.549,153	.549,153	.406,635	.521,928		27,226		27,226		.549,153					11/09/2011
617446-QM-5	Morgan Stanley Dean Witter Nt		04/15/2011	Maturity		.1,000,000	.1,000,000	.1,139,610	.1,005,917		(5,917)		(5,917)		.1,000,000				.33,750	04/15/2011
61745M-NB-2	Morgan Stanley Cap I Ser 2004-IQ8 CI A4		12/01/2011	Paydown		.932,679	.932,679	.959,713	.936,630		(3,951)		(3,951)		.932,679				.38,908	06/01/2012
61746W-G9-5	Morgan StanleyDeanWitter Cap I Ser 2003-		12/01/2011	Paydown		.3,730,527	.3,730,527	.3,813,391	.3,733,845		(3,318)		(3,318)		.3,730,527				.122,663	04/01/2012
				Morgan Stanley & Co Inc																
61754K-AG-0	Morgan Stanley Cap I Ser 2007-IQ14 CI AM		02/16/2011			.4,953,125	.5,000,000	.4,756,415	.4,756,415						.4,756,415		.196,710	.196,710	.64,053	04/01/2017
				Redemption		100.0000														
61836*-AB-8	Morrison & Foerster LLP Sr Nt		09/07/2011	100.0000		.272,727	.272,727	.272,727	.272,727						.272,727				.19,064	09/07/2013
				Redemption		100.0000														
62853H-AD-2	Mylan Laboratories Inc Term Ln B Nt 5		11/14/2011	100.0000		.586,854	.586,854	.586,854	.586,854						.586,854				.18,684	10/02/2014
				Redemption		100.0000														
62886M-AB-6	NCO Group Inc Term Ln B Nt 4		06/30/2011	100.0000		.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
				Redemption		100.0000														
62906L-AB-4	NE Energy 1st Lien Synthetic LOC Nt 3		03/02/2011	100.0000		.21,882	.21,882	.20,131	.20,934		948		948		.21,882				.104	11/01/2013
				Redemption		100.0000														
62906L-AC-2	NE Energy 1L TL B Nt 2 (1st Lt Power)		12/23/2011	100.0000		.200,429	.200,429	.184,395	.191,746		8,683		8,683		.200,429				.4,990	11/01/2013
				Redemption		100.0000														
629377-EF-5	NRG Energy Non-Extended Synthetic LC Nt		07/01/2011	100.0000		.881	.881	.881	.881						.881				.9	02/01/2013
				Redemption		100.0000														
629377-E8-7	NRG Energy Extended Synthetic LC Nt 1		07/01/2011	100.0000		.2,301,333	.2,301,333	.2,301,333	.2,301,333						.2,301,333				.41,479	08/31/2015
				Redemption		100.0000														
62937N-AL-1	NRG Energy Non-Extended TL B1 Nt 7		03/31/2011	100.0000		.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
				Redemption		100.0000														
62937N-AL-1	NRG Energy Non-Extended TL B1 Nt 4		07/01/2011	100.0000		.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
				Redemption		100.0000														
63080#-AA-5	NARA Caves Lease Tr CTL		11/15/2011	100.0000		.208,588	.208,588	.208,588	.208,588						.208,588				.5,568	09/15/2028
				Redemption		100.0000														
63615#-AA-9	National Football League Sr Nt		10/15/2011	100.0000		.730,558	.730,558	.730,558	.730,558						.730,558				.36,857	10/15/2016
				Redemption		100.0000														
63651P-AA-2	National Inst Health Twinbrook B Bldg Ls		12/15/2011	100.0000		.79,546	.79,546	.79,546	.79,546						.79,546				.2,540	01/15/2019
				Redemption		100.0000														
636930-AA-7	NIH 5635 Fishers Place CTL		12/15/2011	100.0000		.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		.2,799,606				.68,642	09/01/2024
				Redemption		100.0000														
653240-AA-9	Newtown Ser 2002 CTL 6.082% 05/15/23		12/15/2011	100.0000		.70,467	.70,467	.70,464	.70,465		.2		.2		.70,467				.2,411	05/15/2023
65535V-CN-6	Nomura Asset Sec Corp Ser 2004-AP1 CI A6		12/01/2011	Paydown		.494,022	.494,022	.494,011	.493,518		504		504		.494,022				.13,191	05/01/2026
65535V-DC-9	Nomura Asset Sec Corp Ser 2004-AP2 CI A6		12/01/2011	Paydown		.398,020	.398,020	.394,880	.395,278		2,743		2,743		.398,020				.14,041	03/01/2018
65535V-GH-5	Nomura Asset Sec Corp Ser 2004-AP3 CI A6		12/01/2011	Paydown		.208,080	.208,080	.208,075	.207,786		294		294		.208,080				.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)		.571,429				.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)		.1,000,000				.31,250	06/01/2011
				Redemption		100.0000														
679574-AG-8	Old Dominion Elec 1st Mtg Bd		12/01/2011	100.0000		.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						
CUSIP Identi- fication	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)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
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	100.0000		487,805	487,805	487,805	487,805						487,805				15,697	02/14/2012
69639@-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	100.0000		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 100.0000 Redemption		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	100.0000		222,222	222,222	222,222	222,222						222,222				9,133	07/18/2015
73316P-AF-7	Popular ABS Mtg Pass Thru Tr Ser 2004-4		12/01/2011	Paydown Redemption		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	100.0000		800,980	800,980	800,745	800,951		29		29		800,980				31,839	01/01/2012
743917-B@-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		(64,511)	(64,511)	716	01/25/2023
750754-AB-9	Railcar Leasing LLC Ser 1 CI A2 ABS		10/15/2011	Paydown Redemption		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	100.0000		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	100.0000		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	100.0000		451,480	451,480	501,237	475,832		(24,352)		(24,352)		451,480				22,127	08/01/2017
75935@-AC-4	Reinalt-Thomas Corp Sr Nt		03/31/2011	100.0000		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	709,456	729,685		40,024		40,024		769,709				15,354	07/01/2021
760985-UX-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	09/01/2027
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 Redemption		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	100.0000		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	100.0000		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	100.0000		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		842,703	842,703	157,813	11/30/2016
78648W-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		(45,559)	(45,559)	36,625	08/02/2013
79546#-AA-9	Sally Beauty Holdings Term Ln B Nt 8		09/14/2011	Bank of America BISD Dealer		637,490	652,164	652,164	652,164						652,164		(14,674)	(14,674)	11,524	11/16/2013
79546#-AA-9	Sally Beauty Holdings Term Ln B Nt 12		09/14/2011	Bank of America BISD Dealer		992,054	1,014,889	1,014,889	1,014,889						1,014,889		(22,835)	(22,835)	17,934	11/16/2013
79546#-AA-9	Sally Beauty Holdings Term Ln B Nt 12		06/30/2011	100.0000		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
80803@-AA-7	Schott Corp Sr Nt 6.980% 03/20/12		07/27/2011	Call 104.1042		3,123,126	3,000,000	3,000,000	3,000,000		123,126		123,126		3,123,126				178,572	03/20/2012
812404-B@-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 2004-2 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

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						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
81775#-AA-7	SES Global Americas Gtd Sr Nt Ser A		09/30/2011	Redemption		1,000,000	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		406,020		6,168,921				211,152	03/15/2014
83754L-AA-5	South Dakota Ed Enh Fund Corp Tobacco St		12/01/2011	Paydown		437,191	437,191	437,012	437,119		72		72		437,191				17,586	06/01/2012
83851M-AF-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)		3,000,000				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	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		311,233	311,233	329,907	315,607		(4,373)		(4,373)		311,233				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)		(576)		246,611				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)		(159)		68,191				5,933	07/01/2011
84474W-AA-8	Southwest Airlines Co PTC Ser 1998-A ABS		01/02/2011	Redemption		151,442	151,442	163,178	156,912		(5,471)		(5,471)		151,442				4,945	07/02/2019
85231C-AA-3	St Louis Fed Office Bldg Tr GSA Gtd Ser		07/15/2011	Redemption		150,031	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)		(646)		111,549				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		49		39,391				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		11,539		2,700,027				63,020	07/01/2012
86359B-WP-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		12,297		2,195,058				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		371		385,612				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)		(7,196)		674,881				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)		(921)		113,832				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		68		134,187				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)		(1,192)		653,000				23,508	05/01/2011
88031R-AA-6	Tenaska Alabama II Partners LP Sr Sec Nt		12/30/2011	Redemption		86,877	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	Morgan/JP/Securities - Bonds		11,674,960	11,000,000	10,958,860	10,965,880		5,102		5,102		10,970,981		703,979	703,979	487,667	01/15/2015
893570-BR-1	Transcontinental Gas P L Corp Sr Nt		08/15/2011	Maturity		2,500,000	2,500,000	2,567,175	2,517,452		(17,452)		(17,452)		2,500,000				175,000	08/15/2011
89903@-AD-1	Tudor Investment Corp Sr Nt		06/16/2011	Various		800,000	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		913,118	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		1,367,659	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		615,483	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		2,628,380	2,628,380	2,628,380	2,628,380						2,628,380				84,347	08/27/2017
908594-A*-5	Union Tank Car Co Sr Sec Nt ABS		06/01/2011	Redemption		114,673	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		344,650	344,650	343,516	343,991		660		660		344,650				8,845	11/15/2018
91740#-AA-8	United States of America BIA-2 Alberquer		12/15/2011	Redemption		27,093	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		159,130	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		163,637	163,637	163,547	163,605		32		32		163,637				8,915	10/01/2016
91827X-AE-7	Venetian Macau Ltd Term Ln B Delayed Dra		11/15/2011	Redemption		2,060,819	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		1,557		7,000,000				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)		(10,741)		1,000,000				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		2,019		240,702				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		273		633,496				19,510	02/01/2013
94403*-AI-6	WaWa Inc Sr Nt 8.010% 06/14/13		06/14/2011	Redemption		734,375	734,375	759,800	742,137		(7,762)		(7,762)		734,375				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		132		39,012				300	06/01/2011

## E14.8

## E14.8

## E14.8

## E14.8

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						
CUSIP Identi- fication	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)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
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	CIWBS 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		311,017					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		202,721					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		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	State Street Global Mkts	592,000	1,332		2,848	4,612	(1,764)			(1,764)		2,848		(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	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi- fication	Description	For- eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid- eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
008190-AA*-1	NRG Energy Extended TL B2 Nt 2 Anheuser-Busch InBev WldwdInc Co Gtd Nt		03/31/2011	Tax Free Exchange	07/01/2011	Redemption 100.0000	1,138,776	1,138,776	1,138,776	1,138,776									10,090	337
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	10,000,000	9,954,400	9,954,555	9,954,555		155		155					161,500	
22942G-AK-5	Cablevision (CSC Holdings) Incremental T		06/24/2011	Tax Free Exchange	06/30/2011	Redemption 100.0000	4,944	4,944	4,944	4,944									3,070	3
22942G-AK-5	Cablevision (CSC Holdings) Incremental T		12/28/2011	Tax Free Exchange	12/30/2011	Redemption 100.0000	4,944	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)			(60)	(60)	97,625	90,750
29439@-AA-6	EQT Production Co Gtd Sr Nt		04/28/2011	Tax Free Exchange	08/31/2011	Call 100.0000	75,200	75,782	75,200	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				Redemption 100.0000																
62886M-AB-6	NCO Group Inc Term Ln B Nt 15		07/29/2011	Tax Free Exchange	12/30/2011		74,353	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
62886M-AB-6				Redemption 100.0000																
62937N-AL-1	NRG Energy Non-Extended TL B1 Nt 4		06/30/2011	Tax Free Exchange	07/01/2011		68,414	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)	(23,077)	36,438	32,313
91847*-AA-4	Veteran Affairs Evansville IN Ls Fin Tr			Redemption 100.0000																
931142-DB-6	CTL Capital		06/09/2011		12/14/2011		51,951	51,951	51,951	51,951									1,226	
961815-AF-4	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	319,047	60,938	14,063
961815-AF-4	Westwood One Inc Sr Gtd Nt		03/31/2011	Interest Capitalization	04/29/2011	Call 100.0000	46,568	46,568	46,568	46,568									1,414	
98849@-AC-5	Yum Brands Inc Sr Nt 6.250% 03/15/18		08/19/2011	Credit Suisse First Boston	08/19/2011	Credit Suisse First Boston	7,000,000	8,355,690	8,346,520	8,355,690							(9,170)	(9,170)	193,229	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	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi- fication	Description	Code	For- eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non- Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
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	XXX		
	Nationwide Cash Mgmt Partn			12/30/2011	Various	12/31/2012	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	XXX	XXX	1,201	
9199999 - Totals							32,714,120					XXX	32,714,120			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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at 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	(USDLIBBBA1M)			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		100 / 100	
Pay Fixed CHF Receive																						
Fixed USD Currency Swap	AFS Bond -- H1089*AB0	D 1-1	Currency	Deutsche Bank AG	10/31/2003	12/10/2013		3,753,190	5.81 USD (4.08 CHF)			(13,625)	(1,576,732)		(1,666,866)		16,528		26,354		100 / 100	
Pay Fixed EUR Receive																						
Fixed USD Currency Swap	AFS Bond -- Q1297#AD0	D 1-1	Currency	Merrill Lynch Capital Svcs	09/01/2006	12/19/2012		3,400,000	6.1 USD (4.7 EUR)			33,581	(108,551)		(56,417)		114,506		16,858		100 / 99.999	
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												11,781	(2,631,322)	XXX	(2,723,403)		140,951		59,024		XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective												152,513	(2,631,322)	XXX	(2,336,748)		140,951		86,066		XXX	XXX
Pay Floating USD Receive																						
Fixed USD Interest Rate																						
Swap	Bond Portfolio Hedge	N/A	Interest	Goldman Sachs Group	01/29/2002	02/08/2012		444,625	5.37 USD (USDLIBBBA3M)			15,624	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														XXX							XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate												156,357	2,240	XXX	388,894	(24,051)			27,773		XXX	XXX
1169999. Total Swaps - Credit Default														XXX							XXX	XXX
1179999. Total Swaps - Foreign Exchange												11,781	(2,631,322)	XXX	(2,723,403)		140,951		59,024		XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps												168,137	(2,629,083)	XXX	(2,334,508)	(24,051)	140,951		86,798		XXX	XXX
1269999. Subtotal - Forwards														XXX							XXX	XXX
1399999. Subtotal - Hedging Effective												152,513	(2,631,322)	XXX	(2,336,748)		140,951		86,066		XXX	XXX
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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza- tion)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effective- ness 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

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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Hedged Item(s)	Schedule / Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index (Received) Paid	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	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 -- 585055AJ5	D 1-1	Interest	Morgan Stanley & Co International Ltd	04/18/2006	04/15/2011	04/15/2011	Maturity		5,000,000	USDLIBBBA3M (1.5 USD)				(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	370425SE1	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

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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value At Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item in Current Year	Deferred	Hedge Effective-ness at Inception and at Termination (a)
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 .....
WNH1 .....	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															6,268,002	.....	.....	XXX
1399999. Subtotal - Hedging Effective															6,268,002	.....	.....	XXX
1409999. Subtotal - Hedging Other															6,268,002	.....	.....	XXX
1419999. Subtotal - Replication															.....	.....	.....	XXX
1429999. Subtotal - Income Generation															.....	.....	.....	XXX
1439999. Subtotal - Other															.....	.....	.....	XXX
1449999 - Totals															6,268,002	.....	.....	XXX

.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
.....											Broker Name							
.....											Net Cash Deposits							
Total Net Cash Deposits											.....							

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



## 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

[illegible]

SCHEDULE DL - PART 1  
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year						
1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation/ Market Indicator	Fair Value	Book/Adjusted Carrying Value	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 \$ .....

SCHEDULE DL - PART 2  
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year						
1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation/ Market Indicator	Fair Value	Book/Adjusted Carrying Value	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

[illegible]

**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

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due and Accrued	Amount Received During Year
NONE							
8699999 - Total Cash Equivalents							

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	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
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	2,426,092
DETAILS OF WRITE-INS						
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