

LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

## QUARTERLY STATEMENT

AS OF MARCH 31, 2012  
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	(Current) <u>Ohio</u>	(Former)	State of Domicile or Port of Entry	<u>Ohio</u>
Country of Domicile	United States of America			
Incorporated/Organized	<u>02/09/1981</u>	Commenced Business	<u>05/06/1981</u>	
Statutory Home Office	<u>One West Nationwide Blvd.</u> (Street and Number)	,	<u>Columbus, OH 43215-2220</u> (City or Town, State and Zip Code)	
Main Administrative Office	<u>One West Nationwide Blvd.</u> (Street and Number)			
	<u>Columbus, OH 43215-2220</u> (City or Town, State and Zip Code)	,	800-882-2822	(Area Code) (Telephone Number)
Mail Address	<u>One West Nationwide Blvd., 1-04-701</u> (Street and Number or P.O. Box)	,	<u>Columbus, OH 43215-2220</u> (City or Town, State and Zip Code)	
Primary Location of Books and Records	<u>One West Nationwide Blvd., 1-04-701</u> (Street and Number)			
	<u>Columbus, OH 43215-2220</u> (City or Town, State and Zip Code)	,	800-882-2822	(Area Code) (Telephone Number)
Internet Web Site Address	<u>www.nationwide.com</u>			
Statutory Statement Contact	<u>Arlene E. Swanson</u> (Name)	,	<u>614-249-1545</u> (Area Code) (Telephone Number)	
	<u>stataacct@nationwide.com</u> (E-mail Address)	,	877-669-5908	(FAX Number)

## OFFICERS

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

#### OTHER

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

**DIRECTORS OR TRUSTEES**

State of Ohio County of Franklin SS.

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

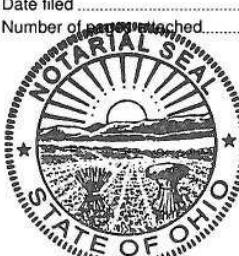
Robert William Horner, III  
VP - Corp Governance & Secretary

David Patrick LaPau  
Sr VP & Treasurer

Subscribed and sworn to before me this  
19 day of APRIL, 2012  
Sally W. Claw

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

JEFFREY W. CLOUD  
Notary Public, State of Ohio  
My Commission Expires 09/29/2016



## STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

## ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	3,662,973,138		3,662,973,138	3,521,403,560
2. Stocks:				
2.1 Preferred stocks .....				
2.2 Common stocks .....	150,825		150,825	315,532
3. Mortgage loans on real estate:				
3.1 First liens .....	463,005,782		463,005,782	485,218,173
3.2 Other than first liens .....				
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances) .....				
4.2 Properties held for the production of income (less \$ encumbrances) .....				
4.3 Properties held for sale (less \$ encumbrances) .....				
5. Cash (\$ 1,817,153 ), cash equivalents (\$ ) and short-term investments (\$ 72,613,274 ) .....	74,430,427		74,430,427	31,394,210
6. Contract loans (including \$ premium notes) .....	27,908,100	21,359	27,886,741	26,515,957
7. Derivatives .....				2,240
8. Other invested assets .....				
9. Receivables for securities .....	2,460,195		2,460,195	85,658
10. Securities lending reinvested collateral assets .....	1,730,070		1,730,070	18,480,416
11. Aggregate write-ins for invested assets .....				
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	4,232,658,537	21,359	4,232,637,178	4,083,415,746
13. Title plants less \$ charged off (for Title insurers only) .....				
14. Investment income due and accrued .....	48,705,160		48,705,160	47,934,080
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	2,618,216	2,556,638	61,578	1,478,028
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums) .....	14,341,033		14,341,033	14,120,176
15.3 Accrued retrospective premiums .....				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	1,515,361		1,515,361	1,622,911
16.2 Funds held by or deposited with reinsured companies .....				
16.3 Other amounts receivable under reinsurance contracts .....	21,213,877		21,213,877	11,258,377
17. Amounts receivable relating to uninsured plans .....				
18.1 Current federal and foreign income tax recoverable and interest thereon .....				7,740,764
18.2 Net deferred tax asset .....	121,247,546	108,316,970	12,930,576	4,146,233
19. Guaranty funds receivable or on deposit .....	140,132		140,132	140,132
20. Electronic data processing equipment and software .....				
21. Furniture and equipment, including health care delivery assets (\$ ) .....				
22. Net adjustment in assets and liabilities due to foreign exchange rates .....				
23. Receivables from parent, subsidiaries and affiliates .....	12,433,722		12,433,722	8,738,919
24. Health care (\$ ) and other amounts receivable .....				
25. Aggregate write-ins for other than invested assets .....	7,819,271	1,167,110	6,652,161	18,313,686
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	4,462,692,855	112,062,077	4,350,630,778	4,198,909,052
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	1,229,290,076		1,229,290,076	1,158,496,923
28. Total (Lines 26 and 27) .....	5,691,982,931	112,062,077	5,579,920,854	5,357,405,975
<b>DETAILS OF WRITE-INS</b>				
1101. .....				
1102. .....				
1103. .....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) .....				
2501. Accrued Fees and Other Assets .....	6,703,195	51,034	6,652,161	18,313,686
2502. Deferred Software Costs .....	1,116,076	1,116,076		
2503. .....				
2598. Summary of remaining write-ins for Line 25 from overflow page .....				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	7,819,271	1,167,110	6,652,161	18,313,686

STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY  
**LIABILITIES, SURPLUS AND OTHER FUNDS**

		1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ ..... 3,705,511,584 less \$ ..... included in Line 6.3 (including \$ ..... 2,416,851,101 Modco Reserve) .....		3,705,511,584	3,609,287,807
2. Aggregate reserve for accident and health contracts (including \$ ..... Modco Reserve) .....		16,945,809	17,352,334
3. Liability for deposit-type contracts (including \$ ..... Modco Reserve) .....		19,050,906	13,934,245
4. Contract claims:			
4.1 Life .....		8,773	12,403
4.2 Accident and health .....		0	
5. Policyholders' dividends \$ ..... 8,773 and coupons \$ ..... 0 due and unpaid .....		8,773	12,403
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:			
6.1 Dividends apportioned for payment (including \$ ..... Modco) .....		1,109,000	1,091,000
6.2 Dividends not yet apportioned (including \$ ..... Modco) .....			
6.3 Coupons and similar benefits (including \$ ..... Modco) .....			
7. Amount provisionally held for deferred dividend policies not included in Line 6 .....			
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ ..... discount; including \$ ..... accident and health premiums .....		1,284,946	1,046,158
9. Contract liabilities not included elsewhere:			
9.1 Surrender values on canceled contracts .....			
9.2 Provision for experience rating refunds, including the liability of \$ ..... accident and health experience rating refunds of which \$ ..... is for medical loss ratio rebate per the Public Health Service Act .....			
9.3 Other amounts payable on reinsurance, including \$ ..... 1,461 assumed and \$ ..... 9,437,942 ceded .....		9,439,403	4,027,701
9.4 Interest Maintenance Reserve .....		13,080,808	12,989,061
10. Commissions to agents due or accrued-life and annuity contracts \$ ..... 2,685,111 , accident and health \$ ..... and deposit-type contract funds \$ ..... .....		2,685,111	3,739,528
11. Commissions and expense allowances payable on reinsurance assumed .....			
12. General expenses due or accrued .....			
13. Transfers to Separate Accounts due or accrued (net) (including \$ ..... (65,268,404) accrued for expense allowances recognized in reserves, net of reinsured allowances) .....		(62,017,674)	(59,216,745)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes .....		1,143,752	1,146,409
15.1 Current federal and foreign income taxes, including \$ ..... 15,199,448 on realized capital gains (losses) .....		232,007	
15.2 Net deferred tax liability .....			
16. Unearned investment income .....		8,727	8,117
17. Amounts withheld or retained by company as agent or trustee .....		(20,356)	187,398
18. Amounts held for agents' account, including \$ ..... 21,141 agents' credit balances .....		21,141	50,883
19. Remittances and items not allocated .....		4,633,578	3,479,344
20. Net adjustment in assets and liabilities due to foreign exchange rates .....			
21. Liability for benefits for employees and agents if not included above .....			
22. Borrowed money \$ ..... and interest thereon \$ ..... .....			
23. Dividends to stockholders declared and unpaid .....			
24. Miscellaneous liabilities:			
24.01 Asset valuation reserve .....		22,829,937	18,535,786
24.02 Reinsurance in unauthorized companies .....			
24.03 Funds held under reinsurance treaties with unauthorized reinsurers .....		246,423,958	238,224,146
24.04 Payable to parent, subsidiaries and affiliates .....		10,123,610	7,770,226
24.05 Drafts outstanding .....			
24.06 Liability for amounts held under uninsured plans .....			
24.07 Funds held under coinsurance .....			
24.08 Derivatives .....		3,223,767	2,655,610
24.09 Payable for securities .....		48,639,965	469,340
24.10 Payable for securities lending .....		1,729,920	18,479,998
24.11 Capital notes \$ ..... and interest thereon \$ ..... .....			
25. Aggregate write-ins for liabilities .....		1,295,855	1,183,719
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....		4,047,384,527	3,896,454,468
27. From Separate Accounts Statement .....		1,229,290,077	1,158,496,923
28. Total liabilities (Lines 26 and 27) .....		5,276,674,604	5,054,951,391
29. Common capital stock .....		2,640,000	2,640,000
30. Preferred capital stock .....			
31. Aggregate write-ins for other than special surplus funds .....			
32. Surplus notes .....			
33. Gross paid in and contributed surplus .....		534,624,500	534,624,500
34. Aggregate write-ins for special surplus funds .....			
35. Unassigned funds (surplus) .....		(234,018,250)	(234,809,916)
36. Less treasury stock, at cost:			
36.1 ..... shares common (value included in Line 29 \$ ..... ) .....			
36.2 ..... shares preferred (value included in Line 30 \$ ..... ) .....			
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ ..... in Separate Accounts Statement) .....		300,606,250	299,814,584
38. Totals of Lines 29, 30 and 37 .....		303,246,250	302,454,584
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) .....		5,579,920,854	5,357,405,975
<b>DETAILS OF WRITE-INS</b>			
2501. Interest payable on unpaid policies and contract claims .....			(1,920)
2502. Reserve for Escheat Funds .....		1,045,855	935,639
2503. Reserve for Litigation .....		250,000	250,000
2598. Summary of remaining write-ins for Line 25 from overflow page .....			
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....		1,295,855	1,183,719
3101. .....			
3102. .....			
3103. .....			
3198. Summary of remaining write-ins for Line 31 from overflow page .....			
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) .....			
3401. .....			
3402. .....			
3403. .....			
3498. Summary of remaining write-ins for Line 34 from overflow page .....			
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) .....			

STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY  
**SUMMARY OF OPERATIONS**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	69,490,138	74,958,591	337,924,147
2. Considerations for supplementary contracts with life contingencies	41,408	36,835	1,050,623
3. Net investment income	52,356,074	53,555,325	209,475,638
4. Amortization of Interest Maintenance Reserve (IMR)	148,414	(56,037)	2,068,099
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	11,707,815	7,000,592	31,902,447
7. Reserve adjustments on reinsurance ceded	24,954,643	(67,906,762)	(204,071,720)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	12,463,806	3,463,986	47,655,263
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	3,722,368	2,862,109	15,036,037
9. Totals (Lines 1 to 8.3)	174,884,666	73,914,639	441,040,534
10. Death benefits	7,004,860	397,037	23,789,616
11. Matured endowments (excluding guaranteed annual pure endowments)	6,459	13,600	41,509
12. Annuity benefits	39,036,359	53,095,993	189,986,024
13. Disability benefits and benefits under accident and health contracts	35,840	18,325	89,102
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	11,140,587	7,424,340	33,478,649
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	476,331	446,014	(6,781,720)
18. Payments on supplementary contracts with life contingencies	332,754	333,500	1,393,590
19. Increase in aggregate reserves for life and accident and health contracts	95,470,307	12,692,878	155,552,127
20. Totals (Lines 10 to 19)	153,503,497	74,421,687	397,548,897
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	19,754,329	18,893,484	88,981,603
22. Commissions and expense allowances on reinsurance assumed	15,118	4,925	18,867
23. General insurance expenses	18,612,922	23,548,433	98,187,520
24. Insurance taxes, licenses and fees, excluding federal income taxes	3,129,929	3,071,159	11,138,013
25. Increase in loading on deferred and uncollected premiums	647,195	378,294	2,733,533
26. Net transfers to or (from) Separate Accounts net of reinsurance	(29,511,479)	(43,219,293)	(101,687,402)
27. Aggregate write-ins for deductions	3,897,462	5,107,407	13,294,075
28. Totals (Lines 20 to 27)	170,048,973	82,206,096	510,215,106
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	4,835,693	(8,291,457)	(69,174,572)
30. Dividends to policyholders	264,626	248,504	1,047,336
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	4,571,067	(8,539,961)	(70,221,908)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	7,675,880	(1,811,006)	(23,756,275)
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(3,104,813)	(6,728,955)	(46,465,633)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 167,573 (excluding taxes of \$ 129,318 transferred to the IMR)			
	(704,050)	(8,163,446)	(14,768,863)
35. Net income (Line 33 plus Line 34)	(3,808,863)	(14,892,401)	(61,234,496)
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year	302,454,584	287,212,448	287,212,448
37. Net income (Line 35)	(3,808,863)	(14,892,401)	(61,234,496)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 868,803	1,613,531	136,791	(2,781,942)
39. Change in net unrealized foreign exchange capital gain (loss)	(40)	360,062	273
40. Change in net deferred income tax	9,026,093	5,132,240	15,877,315
41. Change in nonadmitted assets	(8,561,558)	(13,431,036)	(26,441,667)
42. Change in liability for reinsurance in unauthorized companies		420,106	420,106
43. Change in reserve on account of change in valuation basis, (increase) or decrease	(4,294,150)	580,364	(4,694,201)
44. Change in asset valuation reserve			
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period		116,119	
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles	8,292,466		
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			100,000,000
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	(1,475,813)	(1,475,813)	(5,903,252)
54. Net change in capital and surplus for the year (Lines 37 through 53)	791,666	(23,053,568)	15,242,136
55. Capital and surplus, as of statement date (Lines 36 + 54)	303,246,250	264,158,880	302,454,584
<b>DETAILS OF WRITE-INS</b>			
08.301. Miscellaneous Income	3,722,368	2,862,109	15,036,037
08.302.			
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page			
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	3,722,368	2,862,109	15,036,037
2701. Net investment earnings on funds withheld by ceding company	3,897,462	5,107,407	13,294,075
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	3,897,462	5,107,407	13,294,075
5301. Adjustment to initial commission and expense allowance	(1,475,813)	(1,475,813)	(5,903,252)
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	(1,475,813)	(1,475,813)	(5,903,252)

STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY  
**CASH FLOW**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	69,478,546	74,347,487	331,230,985
2. Net investment income .....	54,599,015	54,076,359	211,570,294
3. Miscellaneous income .....	27,749,340	6,117,323	92,531,430
4. Total (Lines 1 to 3) .....	151,826,901	134,541,169	635,332,709
5. Benefit and loss related payments .....	21,689,164	148,506,871	472,579,569
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	(26,710,550)	(42,310,923)	(94,696,610)
7. Commissions, expenses paid and aggregate write-ins for deductions .....	56,277,685	48,759,618	193,442,600
8. Dividends paid to policyholders .....	250,256	241,637	1,024,519
9. Federal and foreign income taxes paid (recovered) net of \$ 296,891 tax on capital gains (losses) .....	(8,292,466)		(41,763,741)
10. Total (Lines 5 through 9) .....	43,214,089	155,197,203	530,586,337
11. Net cash from operations (Line 4 minus Line 10) .....	108,612,812	(20,656,034)	104,746,372
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	142,451,630	149,083,487	466,005,513
12.2 Stocks .....	164,902		199,980
12.3 Mortgage loans .....	26,328,176	38,298,315	153,004,936
12.4 Real estate .....			
12.5 Other invested assets .....			
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....			
12.7 Miscellaneous proceeds .....	65,810,931	9,731,438	87,901,458
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	234,755,639	197,113,240	707,111,887
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	284,743,265	223,940,324	777,797,665
13.2 Stocks .....			198,648
13.3 Mortgage loans .....	3,650,000	20,608,761	88,326,631
13.4 Real estate .....			
13.5 Other invested assets .....			
13.6 Miscellaneous applications .....	3,704,294	6,445,359	
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	292,097,559	250,994,444	866,322,944
14. Net increase (or decrease) in contract loans and premium notes .....	1,358,222	621,861	3,186,799
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(58,700,142)	(54,503,065)	(162,397,856)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....			
16.2 Capital and paid in surplus, less treasury stock .....			100,000,000
16.3 Borrowed funds .....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	(406,525)	(375,650)	(1,244,144)
16.5 Dividends to stockholders .....			
16.6 Other cash provided (applied) .....	(6,469,926)	33,008,949	(78,793,204)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	(6,876,451)	32,633,299	19,962,652
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	43,036,219	(42,525,800)	(37,688,832)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	31,394,210	69,083,041	69,083,041
19.2 End of period (Line 18 plus Line 19.1) .....	74,430,429	26,557,241	31,394,210

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

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

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life .....			
2. Ordinary life insurance .....	96,712,962	101,255,522	439,508,384
3. Ordinary individual annuities .....	103,608,319	15,764,528	144,738,549
4. Credit life (group and individual) .....			
5. Group life insurance .....			
6. Group annuities .....	133,334	554,154	1,250,712
7. A & H - group .....	236	25	982
8. A & H - credit (group and individual) .....			
9. A & H - other .....	233	278	1,066
10. Aggregate of all other lines of business .....			
11. Subtotal .....	200,455,084	117,574,507	585,499,693
12. Deposit-type contracts .....			
13. Total .....	200,455,084	117,574,507	585,499,693
DETAILS OF WRITE-INS			
1001. ....			
1002. ....			
1003. ....			
1098. Summary of remaining write-ins for Line 10 from overflow page .....			
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**NOTES TO FINANCIAL STATEMENTS**

(1) Summary of Significant Accounting Policies

A. Accounting Practices

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

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

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

B. Use of Estimates in Preparation of the Financial Statements

No significant change from prior year end.

C. Accounting Policies

No significant change from prior year end.

(2) Accounting Changes and Corrections of Errors

No significant change from prior year end.

(3) Business Combinations and Goodwill

Not applicable.

(4) Discontinued Operations

None.

(5) Investments

No significant change from prior year end.

D. Loan-Backed Securities

(1) Prepayment assumptions are generally obtained using a model provided by a third-party vendor.

(2) The following table summarizes other-than-temporary impairments recognized in the period, aggregated by the basis for the other-than-temporary impairment:

For the quarter ended March 31, 2012			
	Amortized cost basis before other-than- temporary impairment	Other-than- temporary impairment recognized in loss	Fair value
OTTI recognized 1st Quarter			
a. Intent to sell	\$ -	\$ -	\$ -
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	-	-	-
c. Total 1st Quarter	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>

STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

(3) The following table lists securities for which the Company recognized an other-than-temporary impairment because the present value of the cash flows expected to be collected was less than the amortized cost basis of the security:

As of March 31, 2012						
CUSIP	Amortized Cost Before Current Period OTTI	Present value of projected cash flows	Recognized other-than-temporary impairment	Amortized cost after other-than-temporary impairment	Fair value at time of OTTI	Date of Financial Statement where reported
126694E95	\$ 9,853,433	\$ 8,352,739	\$ 1,500,695	\$ 8,352,739	\$ 5,850,267	Q1 '12
12668BRZ8	2,472,164	2,423,346	48,818	2,423,346	1,953,744	Q4' 11
74041EAC9	48,358	-	48,358	-	-	Q4' 11
02149HAW0	8,745,168	8,379,966	365,203	8,379,966	6,987,843	Q2' 11
74041EAC9	89,817	20,515	69,302	20,515	-	Q2' 11
74922PAC8	1,990,284	1,568,611	421,673	1,568,611	1,212,905	Q1' 11
74041EAC9	3,433,552	62,121	3,371,431	62,121	10,892	Q4' 10
74041EAC9	4,178,095	3,419,913	758,182	3,419,913	142,385	Q3' 10
74922PAC8	2,340,926	2,237,051	103,875	2,237,051	1,318,170	Q3' 10
05948KXQ7	3,015,268	2,945,672	69,595	2,945,672	2,274,464	Q1' 10
05948KXS3	2,829,152	2,718,554	110,598	2,718,554	2,149,306	Q1' 10
12667F4S1	18,341,063	17,652,478	688,585	17,652,478	14,241,208	Q1' 10
126694E95	14,425,480	12,301,697	2,123,783	12,301,697	8,252,331	Q1' 10
251510FX6	3,230,288	3,083,434	146,854	3,083,434	2,488,815	Q1' 10
76114HAK1	607,417	578,973	28,444	578,973	466,505	Q1' 10
126694E95	14981216	14835710	145,506	14,835,710	6,146,155	Q4' 09
05948KXQ7	3043017.2	3023863.88	19,153	3,023,864	2,203,407	Q3' 09
12667F4S1	18508243	18349058.92	159,184	18,349,059	12,815,230	Q3' 09
126694E95	16243227.78	15379466.08	863,762	15,379,466	6,010,962	Q3' 09
74922PAC8	3102671.42	2863719.73	238,952	2,863,720	1,315,039	Q3' 09
02149HAW0	4945858	8861655.67	(3,915,798)	8,861,656	7,081,145	Q3' 09
105667AB5	5066940	5004122.38	62,817	5,004,122	5,564,420	Q3' 09
126673DQ2	1440352.06	2747806.96	(1,307,455)	2,747,807	1,246,651	Q3' 09
12668BRZ8	1085694	2626800	(1,541,106)	2,626,800	2,121,234	Q3' 09
149837AA4	3873077	2574063.35	1,299,014	2,574,063	2,590,923	Q3' 09
251510FX6	2447033	3290471.46	(843,439)	3,290,471	2,349,192	Q3' 09
32051GDS1	3959285.89	3724156	235,130	3,724,156	3,290,909	Q3' 09
76114HAK1	405610	666813.46	(261,203)	666,813	543,976	Q3' 09
Total			<u>\$ 5,009,913</u>			

(4) The following table summarizes the estimated fair values and gross unrealized losses, defined as the amount by which the amortized cost exceeds the estimated fair value, based on the amount of time each security has been in an unrealized loss position:

As of March 31, 2012		
a. The aggregate amount of unrealized losses:		
1.	Less than 12 Months	\$ (424,690)
2.	12 Months or Longer	<u>\$ (37,730,121)</u>
b. The aggregate related fair value of securities with unrealized losses:		
1.	Less than 12 Months	\$ 13,699,149
2.	12 Months or Longer	<u>\$ 159,536,502</u>

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

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

(6) Joint Ventures, Partnerships, and Limited Liability Companies

Not Applicable.

(7) Investment Income

No significant changes from prior year end.

## STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

(8) Derivative Instruments  
No significant changes from prior year end.

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

Effective January 1, 2012, the Company adopted Statement of Statutory Accounting Principles (SSAP) No. 101, *Income Taxes*, which supersedes SSAP No. 10R, *Income Taxes Revised - A Temporary Replacement of SSAP No. 10*. The standard applies a "more likely than not" threshold for the recognition of federal and foreign tax loss contingencies, establishes a new framework for determining the admissibility of deferred tax assets and adopts new disclosure requirements. The adoption of this guidance increased the Company's statutory surplus by \$8,292,466 related to admissibility of deferred tax assets.

(10) Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties  
No significant changes from prior year end.

(11) Debt  
None.

(12) Retirement Plans, Deferred Compensation, Post-employment Benefits and Compensated Absences and Other Post-Retirement Benefit Plans  
No significant changes from prior year end.

(13) Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations  
No significant changes from prior year end.

(14) Contingencies  
No significant changes from prior year end.

(15) Leases  
No significant changes from prior year end.

(16) Information about Financial Instruments with Off Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk  
No significant changes from prior year end.

(17) Sale, Transfer, and Servicing of Financial Assets and Extinguishment of Liabilities  
No significant changes from prior year end.

C. Wash Sales  
None.

(18) Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans  
Not Applicable.

(19) Direct Premium Written/Produced by Managing General Agents/Third Party Administrators  
Not Applicable.

(20) Fair Value Measurements  
Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. Fair value measurements are based upon observable and unobservable inputs. Observable inputs reflect market data obtained from independent sources while unobservable inputs reflect the Company's view of market assumptions in the absence of observable market information. The Company utilizes valuation techniques that maximize the use of observable inputs and minimize the use of unobservable inputs. In determining fair value, the Company uses various methods including market, income and cost approaches.

The Company categorizes its assets and liabilities reported at fair value in the quarterly statement into a three-level hierarchy based on the priority of the inputs to the valuation technique. The fair value hierarchy gives the highest priority to quoted prices in active markets for identical assets or liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3). If the inputs used to measure fair value fall within different levels of the hierarchy, the category level is based on the lowest priority level input that is significant to the fair value measurement of the instrument in its entirety.

# STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

The fair value hierarchy levels are as follows:

*Level 1.* Unadjusted quoted prices accessible in active markets for identical assets or liabilities at the measurement date and mutual funds where the value per share (unit) is determined and published daily and is the basis for current transactions.

*Level 2.* Unadjusted quoted prices for similar assets or liabilities in active markets or inputs (other than quoted prices) that are observable or that are derived principally from or corroborated by observable market data through correlation or other means.

*Level 3.* Prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement. Inputs reflect management's best estimate about the assumptions market participants would use at the measurement date in pricing the asset or liability. Consideration is given to the risk inherent in both the method of valuation and the valuation inputs.

The Company periodically reviews its fair value hierarchy classifications for financial assets and liabilities. Changes in observability of significant valuation inputs identified during these reviews may trigger reclassifications. Reclassifications into/out of the fair value hierarchy levels are reported as transfers at the beginning of the period in which the change occurs.

To determine the fair value of bonds and stocks for which market quotations are available, independent pricing services are most often utilized. For these bonds and stocks, the Company obtains the pricing services' methodologies, inputs and assumptions and classifies the investments accordingly in the fair value hierarchy.

Non-binding broker quotes are also utilized to determine the fair value of certain bonds when quotes are not available from independent pricing services. Broker quotes are considered unobservable inputs, and these bonds are classified accordingly in the fair value hierarchy as only one broker quote is ordinarily obtained, the investment is not traded on an exchange, the pricing is not available to other entities and/or the transaction volume in the same or similar investments has decreased such that generally only one quotation is available. As the brokers often do not provide the necessary transparency into their quotes and methodologies, the Company periodically performs reviews and tests to ensure that quotes are a reasonable estimate of the investments' fair value.

For certain bonds not valued using independent services or broker quotes, a corporate pricing matrix or internally developed pricing model is most often used. The corporate pricing matrix is developed using private spreads for bonds with varying weighted average lives and credit quality ratings. The weighted average life and credit quality rating of a particular bond to be priced using the corporate pricing matrix are important inputs into the model and are used to determine a corresponding spread that is added to the appropriate U.S. Treasury yield to create an estimated market yield for that security. The estimated market yield and other relevant factors are then used to estimate the fair value of the particular bond.

Fair value of derivative instruments is determined using various valuation techniques relying predominately on observable market inputs. These inputs include interest rate swap curves, credit spreads, interest rates, counterparty credit risk, equity volatility and equity index levels. In cases where observable inputs are not available, the Company will utilize non-binding broker quotes to determine fair value and these instruments are classified accordingly in the fair value hierarchy.

The following table represents assets and liabilities measured and reported at fair value:

	As of March 31, 2012				Total
	Level 1	Level 2	Level 3		
<b>Assets at fair value</b>					
Bonds:					
Industrial & miscellaneous	\$ -	\$ 10,241,964	\$ 84,064	\$ 10,326,028	
Total bonds	\$ -	\$ 10,241,964	\$ 84,064	\$ 10,326,028	
Assets at fair value:					
Common stocks	\$ 64,164	\$ -	\$ 86,661	\$ 150,825	
Separate account assets <sup>1</sup>	1,229,290,070	-	-	1,229,290,070	
Total assets at fair value	<u>\$ 1,229,354,234</u>	<u>\$ 10,241,964</u>	<u>\$ 170,725</u>	<u>\$ 1,239,766,923</u>	

<sup>1</sup>The value of separate account liabilities is set to equal the fair value of separate account assets.

The following table represents assets and liabilities for which the Company used significant unobservable inputs (Level 3) to determine fair value measurements for the three months ended March 31, 2012:

	Balance as of December 31, 2011	Net Investment Gain/Loss		Activity during the period						Balance as of March 31, 2012	
		In Earnings	Unrealized in Surplus	Purchases	Issuances	Sales	Settlements	Transfers into Level 3	Transfers Out of Level 3		
<b>Assets at fair value</b>											
Bonds:											
Industrial & miscellaneous	\$ 202,864	\$ -	\$ (135,881)	\$ 15,877	\$ -	\$ (22)	\$ (20)	\$ 1,246	\$ -	\$ 84,064	
Total bonds	<u>\$ 202,864</u>	<u>\$ -</u>	<u>\$ (135,881)</u>	<u>\$ 15,877</u>	<u>\$ -</u>	<u>\$ (22)</u>	<u>\$ (20)</u>	<u>\$ 1,246</u>	<u>\$ -</u>	<u>\$ 84,064</u>	
Assets at fair value:											
Common stocks	\$ 44,526	\$ -	\$ 42,135	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 86,661	
Total assets at fair value	<u>\$ 247,390</u>	<u>\$ -</u>	<u>\$ (93,746)</u>	<u>\$ 15,877</u>	<u>\$ -</u>	<u>\$ (22)</u>	<u>\$ (20)</u>	<u>\$ 1,246</u>	<u>\$ -</u>	<u>\$ 170,725</u>	

STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

Transfers: Level 3

Transfers into and/or out of Level 3 during the period are due to either changes resulting from application of the lower of amortized cost or fair value rules based on the security's NAIC rating or changes in sources used to price certain securities.

The following table summarizes aggregate carrying value and fair value, by level, for all financial instruments, excluding assets and liabilities reported at fair value, as of March 31, 2012:

	<u>Carrying Value</u>	<u>Aggregate Fair Value</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>
<b>Assets:</b>					
Bonds	\$ 3,652,647,110	\$ 3,903,128,230	\$ 52,191,721	\$ 3,715,291,338	\$ 135,645,171
Mortgage loans	463,005,782	470,966,898	-	-	470,966,898
Short-term investments	72,613,274	72,613,274	-	72,613,274	-
Derivative assets	-	367,606	-	367,606	-
Policy loans	27,886,741	27,886,741	-	-	27,886,741
Securities lending collateral assets	1,730,070	1,730,070	-	1,730,070	-
<b>Total assets</b>	<b><u>\$ 4,217,882,977</u></b>	<b><u>\$ 4,476,692,819</u></b>	<b><u>\$ 52,191,721</u></b>	<b><u>\$ 3,790,002,288</u></b>	<b><u>\$ 634,498,810</u></b>
<b>Liabilities:</b>					
Derivative liabilities	\$ 3,071,120	\$ 3,118,529	\$ -	\$ 3,118,529	\$ -
<b>Total Liabilities</b>	<b><u>\$ 3,071,120</u></b>	<b><u>\$ 3,118,529</u></b>	<b><u>\$ -</u></b>	<b><u>\$ 3,118,529</u></b>	<b><u>\$ -</u></b>

(21) Other Items

No significant changes from prior year end.

(22) Events Subsequent

None.

(23) Reinsurance

No significant changes from prior year end.

(24) Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not Applicable.

(25) Change in Incurred Losses and Loss Adjustment Expenses

Not Applicable.

(26) Intercompany Pooling Arrangements

Not Applicable.

(27) Structured Settlements

Not Applicable.

(28) Health Care Receivables

Not Applicable.

(29) Participating Policies

No significant changes from prior year end.

(30) Premium Deficiency Reserves

Not Applicable.

(31) Reserves for Life Contracts and Annuity Contracts

No significant changes from prior year end.

(32) Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics

No significant changes from prior year end.

(33) Premium and Annuity Considerations Deferred and Uncollected

No significant changes from prior year end.

(34) Separate Accounts

No significant changes from prior year end.

(35) Loss/Claim Adjustment Expenses

No significant changes from prior year end.

STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY  
**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

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

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

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

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

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

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. ..... 12/31/2011

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

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

6.4 By what department or departments?  
 Ohio

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY  
**GENERAL INTERROGATORIES**

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

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

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

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

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [  ] No [  ]  
 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

**FINANCIAL**

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [  ] No [  ]  
 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... \$ 12,389,264

**INVESTMENT**

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... \$ .....  
 13. Amount of real estate and mortgages held in short-term investments: ..... \$ .....

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes [  ] No [  ]  
 14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds .....	\$ .....	\$ .....
14.22 Preferred Stock .....	\$ .....	\$ .....
14.23 Common Stock .....	\$ .....	\$ .....
14.24 Short-Term Investments .....	\$ .....	\$ .....
14.25 Mortgage Loans on Real Estate .....	\$ .....	\$ .....
14.26 All Other .....	\$ .....	\$ .....
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) .....	\$ 14,139,205	\$ 14,054,681
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....	\$ .....	\$ 14,054,681

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

STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY  
**GENERAL INTERROGATORIES**

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

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

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

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

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

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

16.4 If yes, give full information relating thereto:

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

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

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

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

17.2 If no, list exceptions:

STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY  
**GENERAL INTERROGATORIES**

**PART 2 - LIFE & HEALTH**

1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	1 Amount
1.1	Long-Term Mortgages In Good Standing	
1.11	Farm Mortgages .....	\$ .....
1.12	Residential Mortgages .....	\$ .....
1.13	Commercial Mortgages .....	\$ .....
1.14	Total Mortgages in Good Standing .....	\$ .....
		<b>459,329,420</b>
1.2	Long-Term Mortgages In Good Standing with Restructured Terms	
1.21	Total Mortgages in Good Standing with Restructured Terms.....	\$ .....
		<b>3,676,361</b>
1.3	Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31	Farm Mortgages .....	\$ .....
1.32	Residential Mortgages .....	\$ .....
1.33	Commercial Mortgages .....	\$ .....
1.34	Total Mortgages with Interest Overdue more than Three Months .....	\$ .....
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
1.41	Farm Mortgages .....	\$ .....
1.42	Residential Mortgages .....	\$ .....
1.43	Commercial Mortgages .....	\$ .....
1.44	Total Mortgages in Process of Foreclosure .....	\$ .....
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) .....	\$ .....
		<b>463,005,781</b>
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61	Farm Mortgages .....	\$ .....
1.62	Residential Mortgages .....	\$ .....
1.63	Commercial Mortgages .....	\$ .....
1.64	Total Mortgages Foreclosed and Transferred to Real Estate .....	\$ .....
2.	Operating Percentages:	
2.1	A&H loss percent .....	% .....
2.2	A&H cost containment percent .....	% .....
2.3	A&H expense percent excluding cost containment expenses .....	% .....
3.1	Do you act as a custodian for health savings accounts? .....	Yes [ <input type="checkbox"/> ] No [ <input checked="" type="checkbox"/> ]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date .....	\$ .....
3.3	Do you act as an administrator for health savings accounts? .....	Yes [ <input type="checkbox"/> ] No [ <input checked="" type="checkbox"/> ]
3.4	If yes, please provide the balance of the funds administered as of the reporting date .....	\$ .....

STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

## **SCHEDULE S - CEDED REINSURANCE**

Showing All New Reinsurance Treaties - Current Year to Date

# NON-E

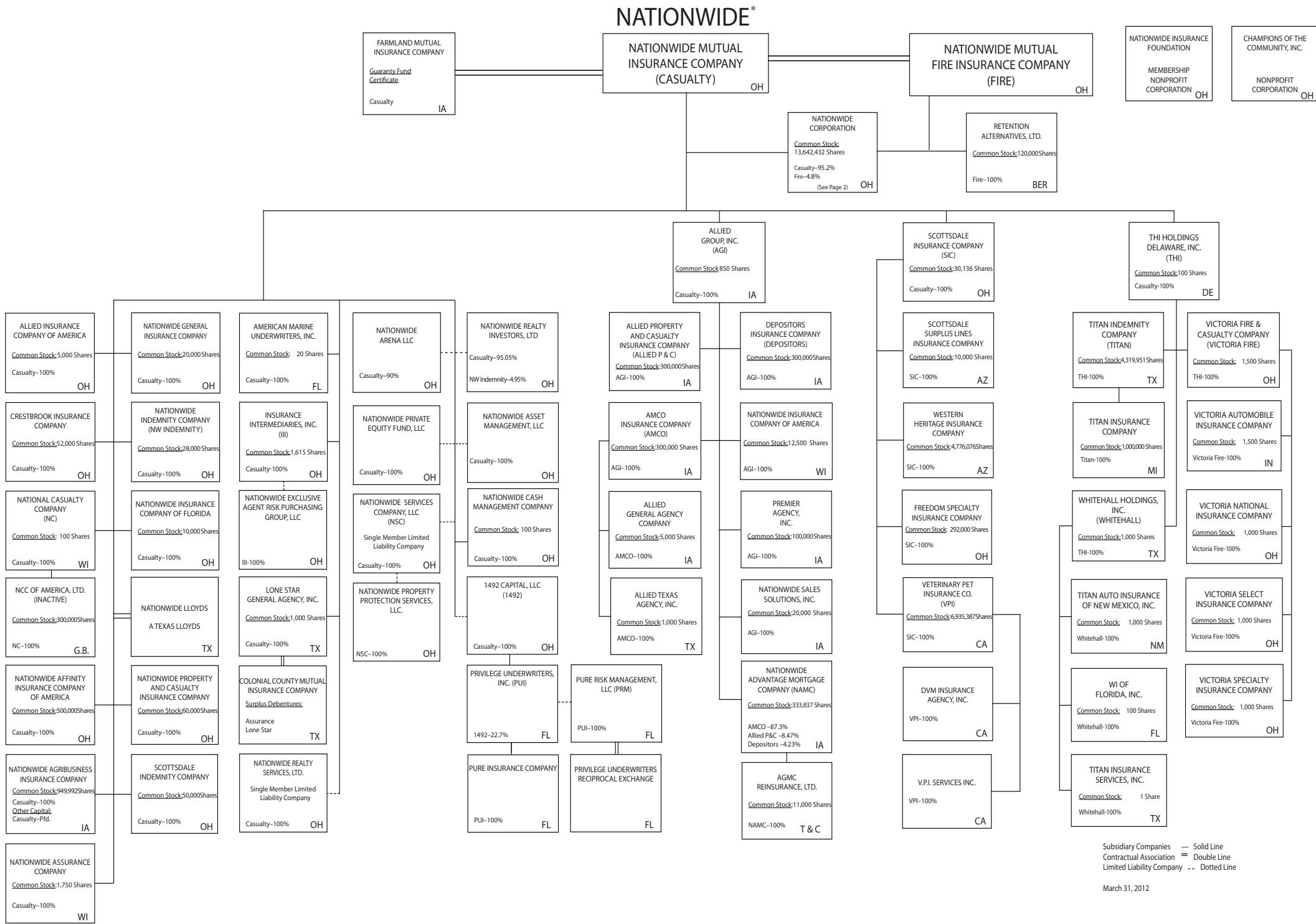
STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY  
**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year To Date - Allocated by States and Territories

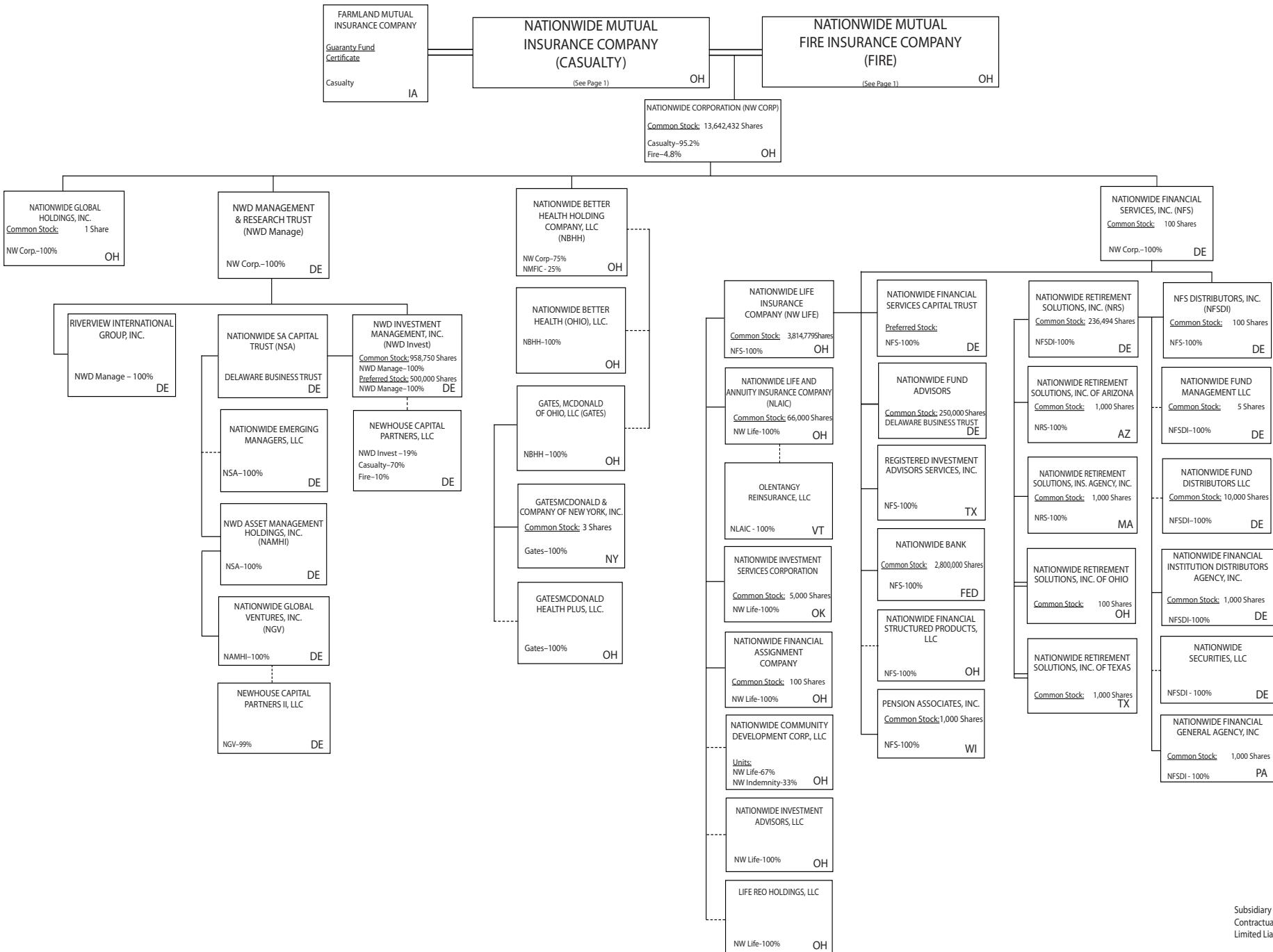
States, Etc.	1 Active Status	Direct Business Only					7 Deposit-Type Contracts
		2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	
1. Alabama	AL	1,166,293			1,272,324	2,438,617	
2. Alaska	AK	45,554				45,554	
3. Arizona	AZ	2,025,736			1,940,008	3,965,744	
4. Arkansas	AR	730,079			478,571	1,208,650	
5. California	CA	11,245,130			4,182,263	15,427,393	
6. Colorado	CO	1,295,193			262,491	1,557,684	
7. Connecticut	CT	1,015,383			134,684	1,150,067	
8. Delaware	DE	4,124,474			6,051,699	10,176,173	
9. District of Columbia	DC	121,377			300	121,677	
10. Florida	FL	5,332,551		184	1,888,394	7,221,129	
11. Georgia	GA	2,234,030			1,805,206	4,039,236	
12. Hawaii	HI	444,067			16,842,928	17,286,995	
13. Idaho	ID	264,853			8,448	273,301	
14. Illinois	IL	2,079,040	47,693		4,382,917	6,509,650	
15. Indiana	IN	1,127,134			1,132,023	2,259,157	
16. Iowa	IA	466,208	43,971		4,200	514,379	
17. Kansas	KS	783,333			(8,552)	774,781	
18. Kentucky	KY	1,019,641			815,959	1,835,600	
19. Louisiana	LA	534,287			1,056,078	1,590,365	
20. Maine	ME	115,284				115,284	
21. Maryland	MD	3,487,982	42,328		3,961,513	7,491,823	
22. Massachusetts	MA	681,400			495,246	1,176,646	
23. Michigan	MI	4,681,394			11,098,672	15,780,066	
24. Minnesota	MN	1,118,003			24,950	1,142,953	
25. Mississippi	MS	847,107			2,151,199	2,998,306	
26. Missouri	MO	897,550			2,114,166	3,011,716	
27. Montana	MT	109,518			3,150	112,668	
28. Nebraska	NE	373,704			387,351	761,055	
29. Nevada	NV	459,699			244,914	704,613	
30. New Hampshire	NH	229,389				229,389	
31. New Jersey	NJ	3,302,824	167,644		390,217	3,860,685	
32. New Mexico	NM	150,933			144,000	294,933	
33. New York	NY	N. 82,493			76,751	159,244	
34. North Carolina	NC	6,434,554			2,630,083	9,064,637	
35. North Dakota	ND	178,014			300	178,314	
36. Ohio	OH	6,188,234	46,881		3,330,271	9,565,386	
37. Oklahoma	OK	311,100			496,790	807,890	
38. Oregon	OR	981,989			1,632,916	2,614,905	
39. Pennsylvania	PA	9,410,125		49	9,182,753	18,592,927	
40. Rhode Island	RI	464,465			367	464,832	
41. South Carolina	SC	1,567,893			348,069	1,915,962	
42. South Dakota	SD	1,077,344			400,000	1,477,344	
43. Tennessee	TN	1,843,585		211	7,773,545	9,617,341	
44. Texas	TX	6,001,729	30,144		7,686,578	13,718,451	
45. Utah	UT	826,663			1,215,970	2,042,633	
46. Vermont	VT	143,321				143,321	
47. Virginia	VA	4,659,425		25	1,115,711	5,775,161	
48. Washington	WA	1,380,112	284,340		827,001	2,491,453	
49. West Virginia	WV	1,454,909			811,436	2,266,345	
50. Wisconsin	WI	874,623			963,795	1,838,418	
51. Wyoming	WY	106,632			375	107,007	
52. American Samoa	AS	N. 3,842				3,842	
53. Guam	GU	N.					
54. Puerto Rico	PR	N. 500			1,320,322	1,320,822	
55. U.S. Virgin Islands	VI	N.					
56. Northern Mariana Islands	MP	N.					
57. Canada	CN	N. 3,044				3,044	
58. Aggregate Other Aliens	OT	XXX. 140,789			300	141,089	
59. Subtotal		(a) 50 96,644,535	663,001	469	103,078,652	200,386,657	
90. Reporting entity contributions for employee benefits plans		XXX.					
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX.	181,906			181,906	
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX.					
93. Premium or annuity considerations waived under disability or other contract provisions		XXX.	41,519			41,519	
94. Aggregate or other amounts not allocable by State		XXX.					
95. Totals (Direct Business)		XXX. 96,867,960	663,001	469	103,078,652	200,610,082	
96. Plus Reinsurance Assumed		XXX. 10,364				10,364	
97. Totals (All Business)		XXX. 96,878,324	663,001	469	103,078,652	200,620,446	
98. Less Reinsurance Ceded		XXX. 28,585,983	3,574		101,753,565	130,343,122	
99. Totals (All Business) less Reinsurance Ceded		XXX. 68,292,341	659,427	469	1,325,087	70,277,324	
DETAILS OF WRITE-INS							
5801. Other Alien		XXX. 140,789			300	141,089	
5802.		XXX.					
5803.		XXX.					
5898. Summary of remaining write-ins for Line 58 from overflow page		XXX.					
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)		XXX. 140,789			300	141,089	
9401.		XXX.					
9402.		XXX.					
9403.		XXX.					
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX.					
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX					

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

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



NATIONWIDE®



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

March 31, 2012

## NATIONWIDE INSURANCE COMPANIES

NAIC Group Code	Group Name	NAIC Company Code	State of Domicile	Federal ID Number	Name of Company
0140	Nationwide	42579	IA	42-1201931	Allied Property and Casualty Insurance Company
0140	Nationwide	19100	IA	42-6054959	AMCO Insurance Company
0140	Nationwide	10127	OH	27-0114983	Allied Insurance Company of America
0140	Nationwide	22209	OH	75-6013587	Freedom Specialty Insurance Company
0140	Nationwide	29262	TX	74-1061659	Colonial County Mutual Insurance Company
0140	Nationwide	18961	OH	68-0066866	Crestbrook Insurance Company
0140	Nationwide	42587	IA	42-1207150	Depositors Insurance Company
0140	Nationwide	13838	IA	42-0618271	Farmland Mutual Insurance Company
0140	Nationwide	11991	WI	38-0865250	National Casualty Company
0140	Nationwide	26093	OH	48-0470690	Nationwide Affinity Insurance Company of America
0140	Nationwide	28223	IA	42-1015537	Nationwide Agribusiness Insurance Company
0140	Nationwide	10723	WI	95-0639970	Nationwide Assurance Company
0140	Nationwide	23760	OH	31-4425763	Nationwide General Insurance Company
0140	Nationwide	10070	OH	31-1399201	Nationwide Indemnity Company
0140	Nationwide	25453	WI	95-2130882	Nationwide Insurance Company of America
0140	Nationwide	10948	OH	31-1613686	Nationwide Insurance Company of Florida
0140	Nationwide	92657	OH	31-1000740	Nationwide Life and Annuity Insurance Company
0140	Nationwide	66869	OH	31-4156830	Nationwide Life Insurance Company
0140	Nationwide	42110	TX	75-1780981	Nationwide Lloyds
0140	Nationwide	23779	OH	31-4177110	Nationwide Mutual Fire Insurance Company
0140	Nationwide	23787	OH	31-4177100	Nationwide Mutual Insurance Company
0140	Nationwide	37877	OH	31-0970750	Nationwide Property & Casualty Insurance Company
0140	Nationwide	15580	OH	31-1117969	Scottsdale Indemnity Company
0140	Nationwide	41297	OH	31-1024978	Scottsdale Insurance Company
0140	Nationwide	10672	AZ	86-0835870	Scottsdale Surplus Lines Insurance Company
0140	Nationwide	13242	TX	74-2286759	Titan Indemnity Company
0140	Nationwide	36269	MI	86-0619597	Titan Insurance Company
0140	Nationwide	42285	CA	95-3750113	Veterinary Pet Insurance Company
0140	Nationwide	10644	IN	34-1785903	Victoria Automobile Insurance Company
0140	Nationwide	42889	OH	34-1394913	Victoria Fire & Casualty Company
0140	Nationwide	10778	OH	34-1842604	Victoria National Insurance Company
0140	Nationwide	10105	OH	34-1777972	Victoria Select Insurance Company
0140	Nationwide	10777	OH	34-1842602	Victoria Specialty Insurance Company
0140	Nationwide	37150	AZ	86-0561941	Western Heritage Insurance Company
0140	Nationwide	13999	VT	27-1712056	Olentangy Reinsurance, LLC
4664	PURE	13204	FL	26-3109178	PURE Insurance Company
4664	PURE	12873	FL	20-8287105	Privilege Underwriters Reciprocal Exchange

## STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE Y**  
**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship	Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	*
..0140	Nationwide		31-1486309				10 W. Nationwide, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309				101 N. Twentieth St, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1733036				120 Acre Partners, LLC	DE	NIA	Nationwide Realty Investors, Ltd.	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		26-2451988				1492 Capital, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		20-1347603				180 E. Broad Partners, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide						3Stone Inflection Fund, LLC	DE	OTH	Other non-Nationwide	n/a			Other non-Nationwide	
..0140	Nationwide		31-1580283				400 West Nationwide Boulevard, LLC	OH	NIA	NWD Investments, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1580283				425 West Nationwide Boulevard, LLC	OH	NIA	NWD Investments, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309				44 Chestnut, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		20-4939866				775 Yard Street Restaurant, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		20-4939866				775 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		20-4939866				800 Bobcat Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		20-4939866				805 Bobcat Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		20-4939866				850 Goodale Blvd., LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1680808				AD Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1580283				ADTV, LLC	OH	NIA	NWD Investments, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		52-2227314				AGMC Reinsurance, Ltd.	Turk/Caic	JA	Nationwide Advantage Mortgage Company	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		42-1011300				ALLIED General Agency Company	JA	JA	AMCO Insurance Company	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		42-0958655				ALLIED Group, Inc.	JA	NIA	Nationwide Mutual Insurance Company	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		10127	27-0114983			ALLIED Insurance Company of America (fka Atlantic Floridian Insurance Company)	OH	JA	Nationwide Mutual Insurance Company	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		45279	42-1201931			ALLIED Property and Casualty Insurance Company	JA	JA	ALLIED Group, Inc.	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		42-1527863				ALLIED Texas Agency, Inc.	TX	JA	AMCO Insurance Company	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		19100	42-6054959			AMCO Insurance Company	JA	JA	ALLIED Group, Inc.	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		59-1031596				American Marine Underwriters, Inc.	FL	JA	Nationwide Mutual Insurance Company	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1580283				Arena District CA I, LLC	OH	NIA	NWD Investments, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		90-0280710				Arena District Owners Association	OH	OTH	Other non-Nationwide	n/a			Other non-Nationwide	
..0140	Nationwide		31-1580283				Arena Theatres, LLC	OH	NIA	NWD Investments, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309				Atkins Circle I, LLC	OH	NIA	NRI Communities, Ltd.	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309				Atkins Circle II, LLC	OH	NIA	NRI Communities, Ltd.	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide						BCCS Investment Fund LLC	DE	OTH	Nationwide Mutual Insurance Company	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309				Beckett Ridge Communities, LLC	OH	NIA	NRI Communities, Ltd.	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1184438				Boulevard Inn Limited Liability Company	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1555487				Broad Street Retail, LLC	DE	NIA	Nationwide Realty Investors, Ltd.	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide						Brooke School Investment Fund, LLC	DE	OTH	Nationwide Mutual Insurance Company	Ownership			Nationwide Mutual Insurance Company	

## STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE Y**  
**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship	Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	*
..0140	Nationwide						CHP New Market Investment Fund, LLC	OH	OTH	Nationwide Mutual Insurance Company	Limited partner /no control			other non-Nationwide	
..0140	Nationwide		20-1618232				CNRI-Cannonsport Condominium, LLC	OH	NIA	CNRI-Cannonsport, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		20-1618232				CNRI-Cannonsport, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide						Co-investment Fund, LLC	DE	OTH	Other non-Nationwide	n/a			Other non-Nationwide	
..0140	Nationwide						COLHOC Limited Partnership	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership			Other non-Nationwide	
..0140	Nationwide	29262	74-1061659				Colonial County Mutual Insurance Company	TX	JA	Other non-Nationwide	contract			Other non-Nationwide	
..0140	Nationwide		04-3750770				Continental/North Shore I, L.P.	OH	NIA	Continental/NRI North Shore Investments, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		20-0366090				Continental/North Shore II, L.P.	OH	NIA	Continental/NRI North Shore Investments, LLC	Ownership			Nationwide Mutual Insurance Company	1
..0140	Nationwide		20-0142724				Continental/NRI North Shore Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership			Nationwide Mutual Insurance Company	1
..0140	Nationwide						Cotton Mill Partners, LLC	OH	OTH	Nationwide Mutual Insurance Company	Limited partner /no control			Other non-Nationwide	1
..0140	Nationwide	18961	68-0066866				Crestbrook Insurance Company	VA	OTH	Nationwide Mutual Insurance Company	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309				Crewville, Ltd.	OH	JA	Nationwide Realty Investors, Ltd.	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		42587	42-1207150			Depositors Insurance Company	IA	JA	ALLIED Group, Inc.	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide			33-0096671			DVM Insurance Agency, Inc.	CA	JA	Veterinary Pet Insurance Company	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		20-1945276				East of Madison, LLC	DE	NIA	120 Acre Partners, Ltd.	Ownership			Nationwide Mutual Insurance Company	1
..0140	Nationwide		31-1486309				Easton Communities II, LLC	OH	NIA	NRI Communities, Ltd.	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309				Easton Communities, LLC	OH	NIA	NRI Communities, Ltd.	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide						ELH Investment LLC	DE	OTH	Nationwide Mutual Insurance Company	Other			Nationwide Mutual Insurance Company	
..0140	Nationwide	13838	42-0618271				Farmland Mutual Insurance Company	JA	JA	Other non-Nationwide	debt			Other non-Nationwide	
..0140	Nationwide	22209	75-6013587				Freedom Specialty Insurance Company (fka Atlantic Insurance Company)	OH	JA	Scottsdale Insurance Company	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide						Gartmore Riverview Diversified Opportunities, LLC	DE	OTH	Nationwide Mutual Insurance Company	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide						Gartmore Riverview Diversified Opportunities, LLC	DE	OTH	Nationwide Mutual Fire Insurance Company	Ownership			Nationwide Mutual Insurance Company	1
..0140	Nationwide						Gartmore Riverview Diversified Opportunities, LLC	DE	OTH	Nationwide Life Insurance Company	Ownership			Nationwide Mutual Insurance Company	1
..0140	Nationwide		31-4187660				Gates McDonald of Ohio, LLC	DE	OTH	Nationwide Better Health Holding Company, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		13-4933584				Gates, McDonald & Company of New York, Inc.	OH	NIA	Gates McDonald of Ohio, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		76-0810957				GatesMcDonald DTAO, LLC	OH	NIA	Gates McDonald of Ohio, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		76-0810958				GatesMcDonald DTC, LLC	OH	NIA	Gates McDonald of Ohio, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1478706				GatesMcDonald Health Plus, LLC	OH	NIA	Gates McDonald of Ohio, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		20-4939866				Grandview Yard Hotel Holdings, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		20-4939866				Grandview Yard Hotel, LLC	OH	NIA	Grandview Yard Hotel Holdings, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309				Harris Blvd. Communities I, LLC	OH	JA	NRI Communities, Ltd.	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		32-0051216				Hideaway Properties Corp.	CA	OTH	Nationwide Realty Investors, Ltd.	Ownership			Nationwide Mutual Insurance Company	1

## STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE Y**  
**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domesticiliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	*
..0140	Nationwide		31-0871532				Insurance Intermediaries, Inc.	OH	JA	Nationwide Mutual Insurance Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309				Jerome Village Company, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309				Jerome Village Master Property Owners Association	OH	NIA	Jerome Village Company, LLC	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309				Jerome Village Residential Property Owners Association, Inc.	OH	NIA	Jerome Village Company, LLC	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide						Leaguers Investment Fund LLC	DE	OTH	Nationwide Mutual Insurance Company	Other		Nationwide Mutual Insurance Company	
..0140	Nationwide		56-3789189				Life REO Holdings, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		56-3789187				Life REO Holdings, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		74-1395229				Lone Star General Agency, Inc.	TX	JA	Nationwide Mutual Insurance Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide						Match School Investment Fund, LLC	DE	OTH	Nationwide Mutual Insurance Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309				Maxtown Communities, LLC	DE	NIA	NRI Communities, Ltd.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309				Maxtown Retail, LLC	OH	NIA	NRI Communities, Ltd.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide	11991	38-0865250				National Casualty Company	WI	JA	Nationwide Mutual Insurance Company	Ownership		Nationwide Mutual Insurance Company	
							National Casualty Company of America, Ltd.	GB	JA	National Casualty Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		42-1154244				Nationwide Advantage Mortgage Company	IA	NIA	AMCO Insurance Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		42-1154244				Nationwide Advantage Mortgage Company	IA	NIA	ALLIED Property & Casualty Insurance Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		42-1154244				Nationwide Advantage Mortgage Company	IA	NIA	Depositors Insurance Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		26093	48-0470690			Nationwide Affinity Insurance Company of America	OH	JA	Nationwide Mutual Insurance Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		28223	42-1015537			Nationwide Agribusiness Insurance Company	IA	JA	Nationwide Mutual Insurance Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide			20-5976272			Nationwide Alternative Investments, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide			31-1578869			Nationwide Arena, LLC	OH	NIA	Nationwide Realty Investors, LLC	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide			20-8670712			Nationwide Asset Management, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide			20-8670712			Nationwide Asset Management, LLC	OH	DS	Nationwide Mutual Insurance Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		10723	95-0639970			Nationwide Assurance Company	WI	JA	Nationwide Mutual Insurance Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1592130	2729677			Nationwide Bank	FED	OTH	Nationwide Financial Services, Inc.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		52-1776258				Nationwide Better Health (Ohio), LLC	OH	NIA	Nationwide Better Health Holding Company, LLC	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		11-3766032				Nationwide Better Health Holding Company, LLC	OH	NIA	Nationwide Corporation	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		11-3766032				Nationwide Better Health Holding Company, LLC	OH	NIA	Nationwide Mutual Fire Insurance Company	Ownership		Nationwide Mutual Insurance Company	

## STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE Y**  
**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domesticiliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
..0140	Nationwide		31-1036287				Nationwide Cash Management Company	OH	NIA	Nationwide Mutual Insurance Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1752320				Nationwide Community Development Corporation, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1752320				Nationwide Community Development Corporation, LLC	OH	NIA	Nationwide Indemnity Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1752320				Nationwide Community Development Corporation, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1752320				Nationwide Community Development Corporation, LLC	OH	NIA	Nationwide Indemnity Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1752320				Nationwide Corporation	OH	NIA	Nationwide Mutual Insurance Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		31-4416546				Nationwide Corporation	OH	NIA	Nationwide Mutual Fire Insurance Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		31-4416546				Nationwide Emerging Managers, LLC	OH	NIA	Nationwide SA Capital Trust	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		04-3679407				Nationwide Exclusive Agent Risk Purchasing Group, LLC	DE	NIA	Insurance Intermediaries, Inc.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		05-0630007				Nationwide Financial Assignment Company	OH	NIA	Nationwide Life Insurance Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1667326				Nationwide Financial General Agency, Inc.	PA	NIA	NFS Distributors, Inc.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		23-2412039				Nationwide Financial Institution Distributors Agency, Inc.	DE	NIA	NFS Distributors, Inc.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1316276				Nationwide Financial Services Capital Trust	DE	NIA	Nationwide Financial Services, Inc.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		31-6554353				Nationwide Financial Services, Inc.	DE	NIA	Nationwide Corporation	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486870				Nationwide Financial Structured Products, LLC	OH	NIA	Nationwide Financial Services, Inc.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		80-0081970				Nationwide Fund Advisors	DE	NIA	Nationwide Financial Services, Inc.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		52-6969857				Nationwide Fund Distributors LLC	DE	NIA	NFS Distributors, Inc.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1748721				Nationwide Fund Management LLC	DE	NIA	NFS Distributors, Inc.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		31-0900518				Nationwide General Insurance Company	OH	JA	Nationwide Mutual Insurance Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		23760	31-4425763			Nationwide Global Holdings, Inc.	OH	NIA	Nationwide Corporation	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide						Nationwide Global Ventures, Inc.	DE	NIA	Nationwide Asset Management Holdings, Inc.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide						Nationwide Indemnity Company	OH	JA	Nationwide Mutual Insurance Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide	25453	95-2130882				Nationwide Insurance Company of America	WI	JA	ALLIED Group, Inc.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide	10948	31-1613686				Nationwide Insurance Company of Florida	OH	JA	Nationwide Mutual Insurance Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		31-6022301				Nationwide Insurance Foundation	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	
..0140	Nationwide		41-2206199				Nationwide Investment Advisors, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		73-0988442				Nationwide Investment Services Corporation	OK	NIA	Nationwide Life Insurance Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		92657	31-1000740			Nationwide Life and Annuity Insurance Company	OH	JA	Nationwide Life Insurance Company	Ownership		Nationwide Mutual Insurance Company	

13.3

## STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE Y**  
**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	*
..0140	Nationwide	66869	31-4156830				Nationwide Life Insurance Company	OH	UDP	Nationwide Financial Services, Inc.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		13-4212969				Nationwide Life Tax Credit Partners 2002-A, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
..0140	Nationwide		01-0749754				Nationwide Life Tax Credit Partners 2002-B, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
..0140	Nationwide		03-0498148				Nationwide Life Tax Credit Partners 2002-C, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
..0140	Nationwide		54-2113175				Nationwide Life Tax Credit Partners 2003-A, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
..0140	Nationwide		58-2672725				Nationwide Life Tax Credit Partners 2003-B, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
..0140	Nationwide		20-0357951				Nationwide Life Tax Credit Partners 2003-C, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
..0140	Nationwide		20-0382144				Nationwide Life Tax Credit Partners 2004-A, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
..0140	Nationwide		20-0745944				Nationwide Life Tax Credit Partners 2004-B, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
..0140	Nationwide		20-0745965				Nationwide Life Tax Credit Partners 2004-C, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
..0140	Nationwide		20-1128408				Nationwide Life Tax Credit Partners 2004-D, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
..0140	Nationwide		20-1128472				Nationwide Life Tax Credit Partners 2004-E, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
..0140	Nationwide		20-1918935				Nationwide Life Tax Credit Partners 2004-F, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
..0140	Nationwide		20-2303694				Nationwide Life Tax Credit Partners 2005-A, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
..0140	Nationwide		20-2303602				Nationwide Life Tax Credit Partners 2005-B, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
..0140	Nationwide		20-2450960				Nationwide Life Tax Credit Partners 2005-C, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
..0140	Nationwide		20-2451052				Nationwide Life Tax Credit Partners 2005-D, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
..0140	Nationwide		20-2774223				Nationwide Life Tax Credit Partners 2005-E, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
..0140	Nationwide		21-1288836				Nationwide Life Tax Credit Partners 2007-A, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
..0140	Nationwide		26-3427373				Nationwide Life Tax Credit Partners 2009-A, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
..0140	Nationwide		26-3427435				Nationwide Life Tax Credit Partners 2009-B, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
..0140	Nationwide		26-3427479				Nationwide Life Tax Credit Partners 2009-C, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
..0140	Nationwide		26-3427525				Nationwide Life Tax Credit Partners 2009-D, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
..0140	Nationwide		26-4737055				Nationwide Life Tax Credit Partners 2009-E, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	
..0140	Nationwide		26-4737157				Nationwide Life Tax Credit Partners 2009-F, LLC	OH	NIA	Nationwide Life Insurance Company	Other		Nationwide Mutual Insurance Company	

## STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE Y**  
**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	
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..0140	Nationwide		27-1362364				Nationwide Life Tax Credit Partners 2009-I, LLC	OH	NIA	Nationwide Life Insurance Company	Other			Nationwide Mutual Insurance Company	
..0140	Nationwide						Nationwide Life Tax Credit Partners No. 1, LLC	OH	NIA	Nationwide Life Insurance Company	Other			Nationwide Mutual Insurance Company	
..0140	Nationwide	42110	75-1780981				Nationwide Lloyds	TX	JA	n/a	contract			Nationwide Mutual Insurance Company	
..0140	Nationwide						Nationwide Mutual Capital I, LLC	DE	NIA	Nationwide Mutual Capital, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		75-3191025				Nationwide Mutual Capital, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		23779	82-0549218			Nationwide Mutual Fire Insurance Company	OH	OTH	Other non-Nationwide	n/a			Other non-Nationwide	
..0140	Nationwide		23787	31-4177100			Nationwide Mutual Insurance Company	OH	UIP	Other non-Nationwide	n/a			Other non-Nationwide	
..0140	Nationwide			34-2012765			Nationwide Private Equity Fund, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide			34-2012765			Nationwide Private Equity Fund, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide	37877	31-0970750				Nationwide Property and Casualty Insurance Company	OH	JA	Nationwide Mutual Insurance Company	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		01-0852763				Nationwide Property Protection Services, LLC	OH	NIA	Nationwide Services Company, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309				Nationwide Realty Investors, Ltd.	OH	NIA	Nationwide Mutual Insurance Company	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309				Nationwide Realty Investors, Ltd.	OH	NIA	Nationwide Indemnity Company	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309				Nationwide Realty Management, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		04-3833929				Nationwide Realty Management, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide						Nationwide Realty Services, Ltd.	OH	NIA	Nationwide Mutual Insurance Company	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		06-0987812				Nationwide Retirement Solutions Insurance Agency, Inc.	MA	JA	Nationwide Retirement Solutions, Inc.	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		73-0948330				Nationwide Retirement Solutions, Inc.	DE	NIA	NFS Distributors, Inc.	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		86-0924069				Nationwide Retirement Solutions, Inc. of Arizona	AZ	NIA	Nationwide Retirement Solutions, Inc.	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1331479				Nationwide Retirement Solutions, Inc. of Ohio	OH	NIA	Nationwide Retirement Solutions, Inc.	contract			Nationwide Mutual Insurance Company	
..0140	Nationwide		74-2200854				Nationwide Retirement Solutions, Inc. of Texas	TX	NIA	Nationwide Retirement Solutions, Inc.	contract			Nationwide Mutual Insurance Company	
..0140	Nationwide		52-6969856				Nationwide SA Capital Trust	DE	NIA	NWD Investment Management, Inc.	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		42-1373380				Nationwide Sales Solutions, Inc.	IA	NIA	ALLIED Group, Inc.	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		36-2434406				Nationwide Securities, LLC	OH	NIA	NFS Distributors, Inc.	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		31-4177100				Nationwide Services Company, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		27-0743545				Nationwide Tax Credit Partners 2009-G, LLC	OH	NIA	Nationwide Mutual Insurance Company	Other			Nationwide Mutual Insurance Company	
..0140	Nationwide		27-0768791				Nationwide Tax Credit Partners 2009-H, LLC	OH	NIA	Nationwide Mutual Insurance Company	Other			Nationwide Mutual Insurance Company	
..0140	Nationwide		11-3651828				ND La Quinta Partners, LLC	DE	NIA	Nationwide Realty Investors, Ltd.	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide						Newhouse Capital Partners II, LLC	DE	NIA	Nationwide Global Ventures, Inc.	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide						Newhouse Capital Partners II, LLC	DE	NIA	Nationwide Global Ventures, Inc.	Ownership			Nationwide Mutual Insurance Company	

## STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE Y**  
**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

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..0140	Nationwide						Newhouse Capital Partners, LLC	DE	NIA	NW Investment Management, Inc.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide						Newhouse Capital Partners, LLC	DE	NIA	Nationwide Mutual Insurance Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide						Newhouse Capital Partners, LLC	DE	NIA	Nationwide Mutual Fire Insurance Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1630871				NFS Distributors, Inc.	DE	NIA	Nationwide Financial Services, Inc.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		14-1892640				NHT XII Tax Credit Fund, LLC	DE	NIA	Nationwide Life Insurance Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		14-1892640				NHT XII Tax Credit Fund, LLC	DC	NIA	Nationwide Assurance Company	Ownership		Nationwide Mutual Insurance Company	1
..0140	Nationwide		14-1892640				NHT XII Tax Credit Fund, LLC	DC	NIA	Nationwide Mutual Insurance	Ownership		Nationwide Mutual Insurance Company	1
..0140	Nationwide		26-0351004				North Bank Condominium Home Owners Association	DC	NIA	Company	Ownership		Other non-Nationwide	1
..0140	Nationwide		20-4939866				North of Third, LLC	OH	OTH	Other non-Nationwide	n/a		n/a	
..0140	Nationwide		26-4083207				Northstar Commercial Development, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		26-4083354				Northstar Residential Developments, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309				NRI 12325 Copper Way, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309				NRI 220 Schrock, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309				NRI Arena, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309				NRI Brookside, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309				NRI Builders, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309				NRI Communities, Ltd.	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309				NRI Communities/Charlotte, LLC	OH	NIA	NRI Communities, Ltd.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309				NRI Communities/Harris Blvd., LLC	OH	NIA	NRI Communities, Ltd.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309				NRI Cramer Creek, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		20-4939866				NRI Equity Land Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309				NRI Equity Tampa, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309				NRI Maxtown, LLC	OH	OTH	Nationwide Realty Investors, Ltd.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		30-4939866				NRI Office Ventures, Ltd.	OH	OTH	Nationwide Realty Investors, Ltd.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309				NRI Telecom, LLC	OH	NIA	NW Investments, LLC	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		45-3123274				NTCIF-2011 Georgia State Investor, LLC	OH	NIA	Nationwide Property and Casualty Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		90-0729552				NTCIF-2011, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		27-4700627				NTCP 2011-A, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		27-2076516				NW-2100 Latham, LLC	DE	NIA	NW-REI, LLC	Ownership		Nationwide Mutual Insurance Company	

## STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE Y**  
**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domesticiliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship	Provide Percent-age	Ultimate Controlling Entity(ies)/Person(s)	*
..0140	Nationwide		36-4702264				NW-Arvada, LLC	OH	NIA	NW-REI, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		45-2724980				NW-Cameron, LLC	OH	NIA	NW-REI, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		26-0901660				NW-CNC Coppell, LLC			Nationwide Mutual Insurance Company				Nationwide Mutual Insurance Company	
..0140	Nationwide		27-4431267				NW-Collection, LLC	DE	NIA	NW-REI, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		27-2764819				NW-Commerce Center, LLC	DE	NIA	NW-REI, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1580283				NW-Corvallis, LLC	OH	NIA	NW-REI, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1580283				NWD 205 Vine, LLC	OH	NIA	NWD Investments, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1580283				NWD 225 Nationwide, LLC	OH	NIA	NWD Investments, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1580283				NWD 230 West, LLC	OH	NIA	NWD Investments, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1580283				NWD 265 Neil, LLC	OH	NIA	NWD Investments, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1580283				NWD 275 Marconi, LLC	OH	NIA	NWD Investments, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1580283				NWD 295 McConnell, LLC	OH	NIA	NWD Investments, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1580283				NWD 300 Neil, LLC	OH	NIA	NWD Investments, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1580283				NWD 300 Spring, LLC	OH	NIA	NWD Investments, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1580283				NWD 355 McConnell, LLC	OH	NIA	NWD Investments, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1580283				NWD 425 Nationwide, LLC	OH	NIA	NWD Investments, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1580283				NWD 500 Nationwide, LLC	OH	NIA	NWD Investments, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1580283				NWD Arena Crossing, LLC	OH	NIA	NWD Investments, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1580283				NWD Arena District I, LLC	OH	NIA	NWD Investments, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1580283				NWD Arena District II, LLC	OH	NIA	NWD Investments, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1580283				NWD Arena District MM, LLC	OH	NIA	NWD Investments, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1580283				NWD Arena District PW, LLC	OH	NIA	NWD Investments, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1580283				NWD Arena District V, LLC	OH	NIA	NWD Investments, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		04-3679396				NWD Asset Management Holdings, Inc.	DE	NIA	Nationwide SA Capital Trust	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1580283				NWD Athletic Club, LLC	OH	NIA	NWD Investments, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1636299				NWD Investment Management, Inc.	DE	NIA	NWD Management & Research Trust	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1580283				NWD Investments, LLC			Nationwide Realty Investors, Ltd.				Nationwide Mutual Insurance Company	
..0140	Nationwide		25-6711069				NWD Management & Research Trust	DE	NIA	Nationwide Corporation	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		90-0732898				NW-Dulles, LLC	OH	NIA	NW-REI, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		27-1711211				NW-Foxwood Place, LLC	DE	NIA	NW-REI, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		45-2647960				NW-Grapevine, LLC	OH	NIA	NW-REI, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		27-4750498				NW-Harvard Row, LLC	OH	NIA	NW-REI, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		26-3336778				NW-Highland Park, LLC	DE	NIA	NW-REI, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		27-4749640				NW-Kohls Market, LLC	OH	NIA	NW-REI, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		45-4630497				NW-Mueller II, LLC	OH	NIA	NW-REI, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		27-4749848				NW-Northridge, LLC	OH	NIA	NW-REI, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		26-1903919				NW-REI, LLC			Nationwide Mutual Insurance Company				Nationwide Mutual Insurance Company	
..0140	Nationwide		27-4387647				NW-Ross Hall, LLC	DE	NIA	NW-REI, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		45-4439608				NW-Sanibel Beach Place, LLC	OH	NIA	NW-REI, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		27-4749587				NW-Southline, LLC	OH	NIA	NW-REI, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		27-4387563				NW-Taylor Farmer Jack, LLC	OH	NIA	NW-REI, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		31-0947092				NW-University, LLC	DE	NIA	NW-REI, LLC	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		31-0947092				OCH Company, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide		26-0263012				Ohio Center Hotel Company, Ltd.	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership			Nationwide Mutual Insurance Company	
..0140	Nationwide						Old Track Street Owners Association	OH	OTH	Other non-Nationwide	n/a			Other non-Nationwide	

## STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE Y**  
**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domesticiliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percent-age	14 Ultimate Controlling Entity(ies)/Person(s)	15
..0140	Nationwide	13999	27-1712056				Oalentangy Reinsurance, LLC	VT	JA	Nationwide Life and Annuity Insurance Company	Ownership		Nationwide Mutual Insurance Company	*
..0140	Nationwide						OYS Fund, LLC	DE	OTH	Nationwide Mutual Insurance Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide						Park 288 Industrial, LLC	TX	OTH	Nationwide Mutual Insurance Company	Investor member / no control		other non-Nationwide	
..0140	Nationwide		39-1805904				Pension Associates, Inc.	WI	NIA	Nationwide Financial Services, Inc.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309				Perimeter A, Ltd	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309				Pine Communities, LLC	DE	NIA	NRI Communities, Ltd.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1677602				Pizzutti Properties, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309				Polaris A, Ltd.	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		39-1907217				Premier Agency, Inc.	IA	NIA	ALLIED Group, Inc.	Ownership		Nationwide Mutual Insurance Company	
..4664	Pure	12873	20-8287105				Privilege Underwriters Reciprocal Exchange	FL	JA	Other non-Nationwide	n/a		Other non-Nationwide	
..4664	Pure		13204	26-3109178			Privilege Underwriters, Inc.	FL	JA	Other non-Nationwide	n/a		Other non-Nationwide	
..4664	Pure						Pure Insurance Company	FL	JA	Other non-Nationwide	n/a		Other non-Nationwide	
..4664	Pure						Pure Risk Management, LLC	FL	JA	Other non-Nationwide	n/a		Other non-Nationwide	
..0140	Nationwide		75-2938844				Registered Investment Advisors Services, Inc.	TX	NIA	Nationwide Financial Services, Inc.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		82-0549218				Retention Alternatives, Ltd.	Bermuda	JA	Nationwide Mutual Fire Insurance Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		22-3655264				Riverview International Group, Inc.	DE	NIA	NWD Management & Research Trust	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide						Riverview Multi Series Fund, LL - Class Event	DE	OTH	Nationwide Mutual Insurance Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide						Riverview Multi Series Fund, LL - Class N	DE	OTH	Nationwide Mutual Insurance Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide						Riverview Polyphony Fund, LLC	DE	OTH	Nationwide Mutual Insurance Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide	15580	31-1117969				Scottsdale Indemnity Company	OH	JA	Nationwide Mutual Insurance Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		41297	31-1024978			Scottsdale Insurance Company	OH	JA	Nationwide Mutual Insurance Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		10672	86-0835870			Scottsdale Surplus Lines Insurance Company	AZ	JA	Scottsdale Insurance Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309				South Pittsburgh, LLC	OH	NIA	NRI Communities, Ltd.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309				Streets of Toringdon, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide						The Association for Theater Based Community Development, LLC	CA	OTH	Nationwide Mutual Insurance Company	Limited partner /no control		other non-Nationwide	
..0140	Nationwide		91-2158214				The Hideaway Club	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	
..0140	Nationwide		86-1094799				The Hideaway Owners Association	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	
..0140	Nationwide		20-3541511				The Madison Club	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	
..0140	Nationwide		20-3541507				The Madison Club Owners Association	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	
..0140	Nationwide		31-1610040				The Waterfront Partners, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		52-2031677				THI Holdings (Delaware), Inc.	DE	NIA	Nationwide Mutual Insurance Company	Ownership		Nationwide Mutual Insurance Company	1

## STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE Y**  
**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domesticiliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
..0140	Nationwide		74-2825853				Titan Auto Insurance of New Mexico, Inc.	NM	JA	Whitehall Holdings, Inc.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide	13242	74-2286759				Titan Indemnity Company	TX	JA	THI Holdings (Delaware), Inc.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide	36269	86-0619597				Titan Insurance Company	MI	JA	Titan Indemnity Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		75-1284530				Titan Insurance Services, Inc.	TX	NIA	Whitehall Holdings, Inc.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		33-0160222				V.P.I. Services, Inc.	CA	JA	Veterinary Pet Insurance Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide	42285	95-3750113				Veterinary Pet Insurance Company	CA	JA	Scottsdale Insurance Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide	10644	34-1785903				Victoria Automobile Insurance Company	IN	JA	Victoria Fire & Casualty Insurance Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		42889	34-1394913			Victoria Fire & Casualty Company	OH	JA	THI Holdings (Delaware), Inc.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		10778	34-1842604			Victoria National Insurance Company	OH	JA	Victoria Fire & Casualty Insurance Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		10105	34-1777972			Victoria Select Insurance Company	OH	JA	Victoria Fire & Casualty Insurance Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		10777	34-1842602			Victoria Specialty Insurance Company	OH	JA	Victoria Fire & Casualty Insurance Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1682140				Waterfront Apartments, LLC	OH	NIA	NRI Communities, Ltd.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		37150	86-0561941			Western Heritage Insurance Company	AZ	JA	Scottsdale Insurance Company	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide						Westport Capital Partners II			Nationwide Mutual Insurance Company	Investor member / no control		other non-Nationwide	
..0140	Nationwide		74-2767942				Whitehall Holdings, Inc.	CT	OTH	Whitehall Holdings, Inc.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		59-3471667				WII of Florida, Inc.	TX	NIA	THI Holdings (Delaware), Inc.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309				Yacht Club Communities II, LLC	FL	NIA	Whitehall Holdings, Inc.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309				Yacht Club Communities, LLC	OH	NIA	NRI Communities, Ltd.	Ownership		Nationwide Mutual Insurance Company	
..0140	Nationwide						Zais Zephyr A4, LLC	DE	NIA	NRI Communities, Ltd.	Ownership		Nationwide Life Insurance Company	
								DE	OTH	Nationwide Life Insurance Company	limited member / no control		other non-Nationwide	

Asterisk	Explanation
1	For the purposes of this schedule, Nationwide presumed control of these entities because they are owned by at least 10% and are not wholly-owned by a Nationwide entity.
2	Other ownership indicates a non-ownership circumstance by a Nationwide entity.

STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY  
**SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES**

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

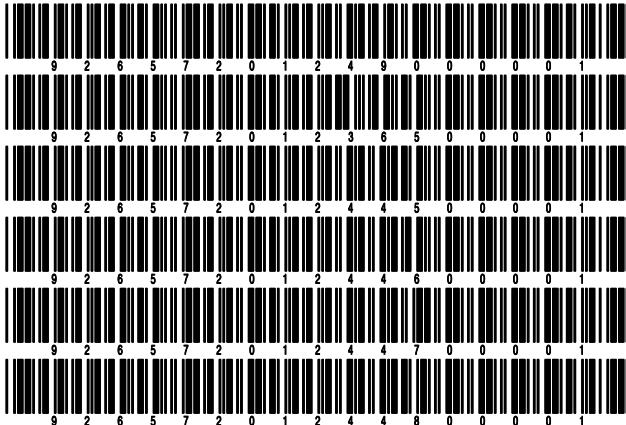
	Response
1. Will the Trusted Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO
3. Will the Reasonableness of Assumptions Certification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

Explanation:

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

Bar Code:

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



STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY  
**OVERFLOW PAGE FOR WRITE-INS**

STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE A - VERIFICATION**

Real Estate

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

**NONE**

**SCHEDULE B - VERIFICATION**

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....	488,565,493	553,953,861
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	3,650,000	88,298,666
2.2 Additional investment made after acquisition .....		27,965
3. Capitalized deferred interest and other .....		
4. Accrual of discount .....		
5. Unrealized valuation increase (decrease) .....		
6. Total gain (loss) on disposals .....		2,892,273
7. Deduct amounts received on disposals .....	26,328,176	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 .....		
10. Deduct current year's other than temporary impairment recognized .....	(170,938)	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) .....	466,058,255	488,565,493
12. Total valuation allowance .....	(3,052,473)	(3,347,320)
13. Subtotal (Line 11 plus Line 12) .....	463,005,782	485,218,173
14. Deduct total nonadmitted amounts .....		
15. Statement value at end of current period (Line 13 minus Line 14) .....	463,005,782	485,218,173

**SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

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

**SCHEDULE D - VERIFICATION**

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....	3,521,719,096	3,218,468,330
2. Cost of bonds and stocks acquired .....	284,743,265	777,996,313
3. Accrual of discount .....	1,160,601	8,913,885
4. Unrealized valuation increase (decrease) .....	2,189,726	(5,675,429)
5. Total gain (loss) on disposals .....	1,162,760	4,749,911
6. Deduct consideration for bonds and stocks disposed of .....	142,616,532	466,205,482
7. Deduct amortization of premium .....	4,174,012	15,224,401
8. Total foreign exchange change in book/adjusted carrying value .....	439,758	(140,677)
9. Deduct current year's other than temporary impairment recognized .....	1,500,695	1,163,354
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7+8-9) .....	3,663,123,967	3,521,719,096
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11) .....	3,663,123,967	3,521,719,096

## STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE D - PART 1B**

Showing the Acquisitions, Dispositions and Non-Trading Activity  
During the Current Quarter for all Bonds and Preferred Stock by Rating Class

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. Class 1 (a) .....	1,843,582,126	122,987,447	104,691,107	3,689,223	1,865,567,689			1,843,582,126
2. Class 2 (a) .....	1,495,449,423	181,436,596	49,457,583	(17,571,085)	1,609,857,351			1,495,449,423
3. Class 3 (a) .....	110,189,584		2,782,256	16,890,168	124,297,496			110,189,584
4. Class 4 (a) .....	53,306,796	279,196	2,047,280	126,649	51,665,361			53,306,796
5. Class 5 (a) .....	10,543,332		1,911,963	40,808	8,672,177			10,543,332
6. Class 6 (a) .....	8,332,300	40,026	429,327	(5,029,933)	2,913,066			8,332,300
7. Total Bonds .....	3,521,403,561	304,743,265	161,319,516	(1,854,170)	3,662,973,140			3,521,403,561
<b>PREFERRED STOCK</b>								
8. Class 1 .....								
9. Class 2 .....								
10. Class 3 .....								
11. Class 4 .....								
12. Class 5 .....								
13. Class 6 .....								
14. Total Preferred Stock .....								
15. Total Bonds and Preferred Stock .....	3,521,403,561	304,743,265	161,319,516	(1,854,170)	3,662,973,140			3,521,403,561

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ ..... ; NAIC 2 \$ ..... ; NAIC 3 \$ ..... ;

NAIC 4 \$ ..... ; NAIC 5 \$ ..... ; NAIC 6 \$ .....

SI02

**SCHEDULE DA - PART 1**

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	72,613,274	XXX	72,613,274	444	

**SCHEDULE DA - VERIFICATION**

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	32,714,120	45,840,524
2. Cost of short-term investments acquired .....	408,235,983	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 .....	368,336,829	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) .....	72,613,274	32,714,120
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	72,613,274	32,714,120

STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE DB - PART A - VERIFICATION**

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year) .....	(2,629,083)
2. Cost Paid/(Consideration Received) on additions .....	
3. Unrealized Valuation increase/(decrease) .....	
4. Total gain (loss) on termination recognized .....	(2,240)
5. Considerations received/(paid) on terminations .....	
6. Amortization .....	
7. Adjustment to the Book/Adjusted Carrying Value of hedged item .....	
8. Total foreign exchange change in Book/Adjusted Carrying Value .....	(439,798)
9. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8) .....	(3,071,121)
10. Deduct nonadmitted assets .....	
11. Statement value at end of current period (Line 9 minus Line 10) .....	(3,071,121)

**SCHEDULE DB - PART B - VERIFICATION**

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year .....	6,268,002
2. Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote) .....	
3.1 Change in variation margin on open contracts .....	
3.2 Add:	
Change in adjustment to basis of hedged item	
3.21 Section 1, Column 17, current year to date minus .....	
3.22 Section 1, Column 17, prior year .....	
Change in amount recognized	
3.23 Section 1, Column 16, current year to date minus .....	
3.24 Section 1, Column 16, prior year .....	
3.3 Subtotal (Line 3.1 minus Line 3.2) .....	
4.1 Variation margin on terminated contracts during the year .....	
4.2 Less:	
4.21 Amount used to adjust basis of hedged item .....	
4.22 Amount recognized .....	
4.3 Subtotal (Line 4.1 minus Line 4.2) .....	
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Recognized .....	
5.2 Used to adjust basis of hedged items .....	
6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2) .....	6,268,002
7. Deduct total nonadmitted amounts .....	
8. Statement value at end of current period (Line 6 minus Line 7) .....	6,268,002

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open  
**N O N E**

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

**SCHEDULE DB - VERIFICATION**

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

## Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14 .....	(3,071,120)
2. Part B, Section 1, Column 14 .....	
3. Total (Line 1 plus Line 2) .....	(3,071,120)
4. Part D, Column 5 .....	
5. Part D, Column 6 .....	(3,071,120)
6. Total (Line 3 minus Line 4 minus Line 5) .....	

## Fair Value Check

7. Part A, Section 1, Column 16 .....	(2,750,923)
8. Part B, Section 1, Column 13 .....	
9. Total (Line 7 plus Line 8) .....	(2,750,923)
10. Part D, Column 8 .....	367,606
11. Part D, Column 9 .....	(3,118,529)
12. Total (Line 9 minus Line 10 minus Line 11) .....	

## Potential Exposure Check

13. Part A, Section 1, Column 21 .....	79,871
14. Part B, Section 1, Column 19 .....	
15. Part D, Column 11 .....	79,871
16. Total (Line 13 plus Line 14 minus Line 15) .....	

Schedule E - Verification - Cash Equivalents  
**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**

STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

## **SCHEDULE B - PART 2**

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

## **SCHEDULE B - PART 3**

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9+10+11)					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion					Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consider- ation	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1000692	CAPE CORAL	FL		.02/07/2002	.02/28/2012		2,538,565						2,538,565		2,538,565		
00-1000799	TEMPE	AZ		.02/01/2002	.01/31/2012		1,582,070						1,582,070		1,582,070		
00-1000894	PITTSBURGH	PA		.07/02/2002	.02/06/2012		3,600,000								3,600,000		3,600,000
00-1100515	TRAVERSE CITY	MI		.05/09/2005	.03/08/2012		2,545,372								2,545,372		2,545,372
00-1100638	FARMINGTON HILLS	MI		.11/03/2004	.03/02/2012		2,472,762								2,472,762		2,472,762
00-1100783	AUSTIN	TX		.04/14/2005	.03/30/2012		3,400,000								3,400,000		3,400,000
00-1101255	CARLSBAD	CA		.12/19/2006	.03/29/2012		4,955,450								4,955,450		4,955,450
0199999. Mortgages closed by repayment							21,094,219								21,094,219		21,094,219
00-1000432	GREENSBORO	NC		.03/05/2001			8,494,828								168,959		168,959
00-1000517	JACKSONVILLE	FL		.12/23/2002			676,929								2,143		2,143
00-1000563	DALLAS	TX		.02/10/2002			1,096,952								117,981		117,981
00-1000631	LOUISVILLE	KY		.06/25/2001			1,428,875								27,107		27,107
00-1000746	HUBER HEIGHTS	OH		.11/16/2001			774,622								32,185		32,185
00-1000803	LEXINGTON	KY		.01/22/2002			1,053,583								43,480		43,480
00-1000815	OXFORD	OH		.12/20/2001			2,677,545								15,021		15,021
00-1000859	DYER	IN		.05/28/2002			1,606,057								14,367		14,367
00-1000881	INDIANAPOLIS	IN		.03/22/2002			215,224								160,963		160,963
00-1000882	ROSEVILLE	MN		.04/18/2002			2,117,722								34,380		34,380
00-1000925	JACKSONVILLE	FL		.12/23/2002			1,212,186								10,734		10,734
00-1000927	SAN DIEGO	CA		.05/08/2002			842,967								31,111		31,111
00-1000937	SAN DIEGO	CA		.04/18/2002			1,327,573								15,002		15,002
00-1000969	NORTH BERGEN	NJ		.05/31/2002			2,439,417								20,881		20,881
00-1000999	AURORA	CO		.03/03/2004			3,321,547								13,969		13,969
00-1001000	DENVER	CO		.08/08/2002			1,395,146								12,207		12,207

E02

## STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE B - PART 3**

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consider- ation	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9+10+11)	13 Total Foreign Exchange Change in Book Value					
00-1001025	NAPLES	FL		03/31/2003		616,266								5,428		5,428	
00-1001043	REDDING	CA		01/27/2003		3,205,968								29,296		29,296	
00-1001049	WAYNE	PA		10/24/2002		516,983								17,928		17,928	
00-1001053	RICHARDSON	TX		11/15/2002		1,125,302								10,115		10,115	
00-1001075	MIAMI	FL		12/10/2002		1,339,426								98,938		98,938	
00-1001106	PLYMOUTH	MI		11/13/2002		2,795,694								25,731		25,731	
00-1001123	HILLSBOROUGH	NC		10/09/2003		1,247,873								6,180		6,180	
00-1001147	AMERICAN FORK	UT		11/27/2002		801,930								61,466		61,466	
00-1001229	HOUSTON	TX		11/20/2002		780,135								39,258		39,258	
00-1001237	DALLAS	TX		11/20/2002		4,957,234								87,715		87,715	
00-1001260	FINDLAY TOWNSHIP	PA		03/05/2003		980,887								31,375		31,375	
00-1001267	TROY	OH		03/07/2003		1,328,681								20,123		20,123	
00-1001292	AUBURN	WA		04/02/2003		402,186								73,382		73,382	
00-1001293	ODESSA	TX		04/23/2003		3,057,199								18,299		18,299	
00-1001302	MENLO	CA		03/31/2003		1,259,252								7,519		7,519	
00-1001305	AUBURN HILLS	MI		07/15/2003		1,111,474								10,985		10,985	
00-1001314	SALT LAKE CITY	UT		11/04/2003		828,030								6,884		6,884	
00-1001315	HEBRON	KY		04/16/2003		3,371,481								20,610		20,610	
00-1001319	RANCH CUCAMONGA	CA		05/15/2003		794,584								7,563		7,563	
00-1001320	RIVERSIDE	CA		05/22/2003		4,261,562								27,056		27,056	
00-1001328	MILFORD	OH		08/29/2003		2,410,586								22,282		22,282	
00-1001331	WALKER	MI		05/07/2003		1,057,604								34,459		34,459	
00-1001334	CHARLESTON	SC		06/06/2003		796,435								7,544		7,544	
00-1002012	CEDAR GROVE	NJ		03/04/2003		1,661,497								18,857		18,857	
00-1100008	KANSAS CITY	MO		05/12/2003		705,122								10,984		10,984	
00-1100016	CONYERS	GA		06/04/2003		723,741								23,272		23,272	
00-1100018	CUMBERLAND	IV		09/29/2003		3,231,587								13,875		13,875	
00-1100032	BLOOMINGTON	IN		08/07/2003		1,592,256								15,153		15,153	
00-1100064	SAN MATEO	CA		08/06/2003		802,471								7,453		7,453	
00-1100094	JACKSONVILLE	FL		10/10/2003		1,414,266								22,002		22,002	
00-1100109	MILFORD	OH		09/23/2003		549,097								17,006		17,006	
00-1100132	BRIGHTON	MI		10/09/2003		1,646,303								14,025		14,025	
00-1100141	GRAND RAPIDS	MI		10/30/2003		2,182,887								63,106		63,106	
00-1100155	CLAY	NY		06/07/2004		831,777								6,950		6,950	
00-1100202	LYSANDER	NY		12/10/2003		1,149,007								33,386		33,386	
00-1100225	EDGEWATER	NJ		12/17/2003		6,717,819								26,419		26,419	
00-1100232	RIALTO	CA		11/21/2003		1,633,540								14,355		14,355	
00-1100236	HARTFORD	CT		12/23/2003		3,656,903								53,031		53,031	
00-1100252	PHILADELPHIA	PA		09/29/2004		6,151,296								35,620		35,620	
00-1100256	WEST SACRAMENTO	CA		01/12/2004		2,546,515								18,164		18,164	
00-1100265	ALTAMONTE SPRINGS	FL		12/18/2003		1,480,472								20,855		20,855	
00-1100317	BUFFALO	NY		03/09/2004		1,490,808								20,761		20,761	
00-1100347	VISALIA	CA		07/14/2004		1,218,021								32,397		32,397	
00-1100366	PORT ROYAL	SC		07/08/2004		1,611,193								13,987		13,987	
00-1100375	ALGONQUIN	IL		09/15/2004		1,229,436								32,247		32,247	
00-1100394	FT. WAYNE	IN		05/14/2004		1,537,379								18,757		18,757	
00-1100406	EDISON	NJ		05/18/2004		2,960,070								42,194		42,194	
00-1100409	PLEASANT PRAIRIE	WI		07/27/2004		2,687,375								36,243		36,243	
00-1100421	PORT ORANGE	FL		09/16/2004		687,757								13,255		13,255	
00-1100430	SANDY	OR		06/15/2004		1,883,376								10,035		10,035	
00-1100458	LINCOLNTON	NC		07/20/2004		1,184,783								13,602		13,602	
00-1100464	GAINESVILLE	FL		05/26/2004		4,475,811								37,060		37,060	
00-1100497	KENT	WA		08/23/2004		1,252,324								21,311		21,311	
00-1100501	SAN DIEGO	CA		07/22/2004		2,655,561								14,463		14,463	
00-1100565	MEMPHIS	TN		11/24/2004		1,812,470								11,081		11,081	
00-1100583	BOSTON	MA		09/27/2004		2,549,587								19,635		19,635	
00-1100597	MENTOR	OH		11/18/2004		1,149,576								15,202		15,202	
00-1100600	FARMERS BRANCH	TX		12/16/2004		841,237								6,251		6,251	
00-1100606	REDONDO BEACH	CA		12/22/2004		7,212,091								1,190,003		1,190,003	
00-1100669	BATTLE CREEK	MI		11/29/2004		1,565,138								39,914		39,914	
00-1100682	MENLO PARK	CA		07/10/2006		6,226,276								68,848		68,848	

## STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

## SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consider- ation	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9+10+11)	13 Total Foreign Exchange Change in Book Value					
00-1100712	COMPTON	CA		12/30/2004		2,518,434								20,921	20,921		
00-1100719	FARMERS BRANCH	TX		12/16/2004		167,311								1,243	1,243		
00-1100729	PHOENIX	AZ		03/30/2005		863,873								6,177	6,177		
00-1100732	KENNEWICK	WA		09/19/2005		2,325,552								10,710	10,710		
00-1100740	TAMPA	FL		02/25/2005		1,091,016								13,883	13,883		
00-1100753	OMAHA	NE		02/17/2005		354,281								10,112	10,112		
00-1100762	BEAVERTON	OR		06/21/2005		6,271,233								33,695	33,695		
00-1100778	CLEAR LAKE	TX		03/16/2005		4,250,574								18,818	18,818		
00-1100824	OMAHA	NE		05/12/2005		929,377								4,514	4,514		
00-1100828	VARIOUS CITIES	TN		07/08/2005		3,936,979								48,629	48,629		
00-1100829	COLUMBUS	OH		09/30/2005		4,516,907								23,223	23,223		
00-1100832	FREDERICK	MD		11/01/2005		3,750,701								17,072	17,072		
00-1100844	ORLAND PARK	IL		07/22/2005		785,504								9,980	9,980		
00-1100861	BRADENTON	FL		12/28/2005		1,024,265								8,151	8,151		
00-1100865	ANN ARBOR	MI		07/20/2005		2,137,210								16,949	16,949		
00-1100889	REDWOOD CITY	CA		06/21/2005		4,932,652								26,281	26,281		
00-1100905	AUSTIN	TX		07/07/2005		1,470,403								5,773	5,773		
00-1100912	CANONSBURG	PA		08/05/2005		2,240,581								28,235	28,235		
00-1100915	NASHVILLE	TN		06/07/2006		1,831,745								9,012	9,012		
00-1100950	COLUMBUS	OH		02/15/2006		9,622,298								61,301	61,301		
00-1100970	DENVER	CO		09/26/2005		1,936,452								7,551	7,551		
00-1100979	LAS VEGAS	NV		11/07/2005		5,722,222								31,069	31,069		
00-1100997	CHEEKTONWAGA	NY		11/17/2005		1,211,822								14,269	14,269		
00-1101001	PHOENIX	AZ		10/04/2005		1,806,643								7,192	7,192		
00-1101019	DALLAS	TX		01/19/2006		6,603,690								38,057	38,057		
00-1101027	KING OF PRUSSIA	PA		11/18/2005		8,590,807								37,027	37,027		
00-1101071	ROSEVILLE	CA		12/22/2005		6,742,349								50,630	50,630		
00-1101072	SEATTLE	WA		12/20/2005		3,275,193								36,822	36,822		
00-1101076	HOLLY SPRINGS	NC		12/20/2005		5,574,737								25,001	25,001		
00-1101090	DALLAS	TX		01/19/2006		2,808,094								17,551	17,551		
00-1101097	CHATSWORTH	CA		12/27/2005		2,827,667								12,304	12,304		
00-1101147	SOUTH HAVEN	MI		04/20/2006		1,795,747								36,792	36,792		
00-1101162	JACKSONVILLE	FL		04/20/2006		1,721,524								17,418	17,418		
00-1101174	JACKSONVILLE	FL		06/15/2006		1,665,496								18,163	18,163		
00-1101175	FERNANDINA BEACH	FL		04/28/2006		2,172,425								21,790	21,790		
00-1101178	ST. LOUIS	MO		05/31/2006		5,962,599								19,113	19,113		
00-1101217	COLORADO SPRINGS	CO		05/31/2006		7,759,055								26,263	26,263		
00-1101225	PORTLAND	OR		06/29/2006		1,492,671								4,488	4,488		
00-1101259	VARIOUS	TX		11/09/2006		3,310,333								18,137	18,137		
00-1101260	VARIOUS	TX		11/09/2006		279,987								3,625	3,625		
00-1101282	CHICAGO	IL		01/25/2007		1,828,246								9,219	9,219		
00-1101287	PALATINE	IL		08/25/2006		4,783,235								18,461	18,461		
00-1101301	SAN BERNARDINO	CA		09/29/2006		220,049								28,260	28,260		
00-1101435	DOYLESTOWN	PA		04/09/2007		2,800,462								28,163	28,163		
00-1101525	AUSTIN	TX		07/18/2007		2,638,266								15,718	15,718		
00-1101660	BUFFALO GROVE	IL		06/08/2009		2,395,470								11,778	11,778		
00-1101698	SAN ANTONIO	TX		08/13/2010		9,592,076								32,966	32,966		
00-1101702	CLINTON	UT		10/08/2010		3,854,613								34,796	34,796		
00-1101704	ST. PETERSBURG	FL		08/05/2010		479,010								19,043	19,043		
00-1101713	SAN DIEGO	CA		10/05/2010		8,555,547								106,110	106,110		
00-1101714	CHEEKTONWAGA	NY		12/21/2010		2,150,747								13,968	13,968		
00-1101715	LYNDHURST	NJ		12/01/2010		8,678,822								31,325	31,325		
00-1101727	WEST BABYLON	NY		02/15/2011		926,542								6,344	6,344		
00-1101742	PHILADELPHIA	PA		05/26/2011		8,923,053								39,069	39,069		
00-1101744	KIRKLAND	WA		06/02/2011		4,157,240								21,783	21,783		
00-1101780	MINNEAPOLIS	MN		09/20/2011		9,975,017								37,850	37,850		
00-1101800	CHICAGO	IL		11/30/2011		10,000,000								37,894	37,894		
00-6000007	CITY OF INDUSTRY	CA		01/31/2002		249,590								40,090	40,090		
00-6000190	NEWTON SQUARE	PA		01/31/2002		140,706								15,831	15,831		
00-6000192	WEST CHESTER	PA		01/31/2002		104,211								11,727	11,727		
00-6000231	BEDFORD	MA		01/31/2002		118,345								66,947	66,947		

## STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE B - PART 3**

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consider- ation	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9+10+11)	13 Total Foreign Exchange Change in Book Value					
00-900086	SAN DIEGO	CA		.06/01/2001		.126,413								5,916	.5,916		
00-9000107	SANTA ANA	CA		.08/01/2001		.203,997								9,116	.9,116		
00-9000126	CUMMING	GA		.03/01/2002		.188,683								7,411	.7,411		
00-9000128	MOUNTAIN VIEW	CA		.04/01/2002		.178,997								1,538	.1,538		
03-0309790	NORWOOD	MA		.02/13/1997		.655,581								27,658	.27,658		
03-4000843	BELLEVUE	WA		.11/12/1997		.101,036								26,827	.26,827		
03-4000912	ST. PETERSBURG	FL		.01/30/1998		.378,727								15,985	.15,985		
03-4001046	RANCHO BERNARDO	CA		.08/17/1998		.252,320								34,067	.34,067		
03-4002170	SALT LAKE CITY	UT		.12/28/1999		.1,982,167								26,825	.26,825		
00-1100010	KENTWOOD	MI		.06/23/2003										170,938	.170,938		
0299999. Mortgages with partial repayments						369,554,346								5,233,957	.5,233,957		
0599999 - Totals						390,648,565								26,328,176	.26,328,176		

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

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

## STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE D - PART 3**

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Desig- nation or Market Indicator (a)	
31396F-G3-1	FHLMC REMIC Ser 3068 Cl Z 5.500% 11/15		.03/01/2012	Interest Capitalization		270,020	270,020		1	
<b>3199999. Subtotal - Bonds - U.S. Special Revenues</b>										
00163M-AK-0	Prologis LP Co Gtd Nt 6.625% 12/01/19		.03/07/2012	Wachovia Capital Markets Inc	2,271,320	2,000,000		37,174	2FE	
00163M-AM-6	Prologis LP Co Gtd Nt 4.000% 01/15/18		.02/28/2012	Various	4,965,210	5,000,000		26,111	2FE	
032479-AD-9	Anadarko Finance Co Co Gtd Nt Ser B 7		.03/27/2012	Credit Suisse First Boston	1,248,990	1,000,000		31,042	2FE	
04044T-AJ-5	Aristotle Holding Inc Nt 3.900% 02/15/		.02/06/2012	Citigroup	978,470	1,000,000			2FE	
09062X-AB-9	Biogen Idec Inc Sr Nt 6.875% 03/01/18		.03/19/2012	US Bancorp	9,534,853	7,844,000		31,458	2FE	
100743-AJ-2	Boston Gas Company Sr Nt 4.487% 02/15/		.02/14/2012	Citigroup	7,000,000	7,000,000			1FE	
14155#-AB-6	Cardinals Ballpark LLC Sr Nt 5.770% 09		.02/29/2012	Tax Free Exchange	4,132,507	4,132,507		99,352	2Z	
141781-AY-0	Cargill Inc Sr Nt 4.307% 05/14/21		.01/11/2012	Citigroup	1,628,745	1,500,000		11,306	1FE	
23311V-AB-3	DCP Midstream Op Sr Nt 4.950% 04/01/22		.03/08/2012	Wachovia Capital Markets Inc	9,953,500	10,000,000			2FE	
233851-AK-0	Daimler Fin NA LLC Co Gtd Nt 2.950% 01		.01/17/2012	Various	58,737,233	58,625,000		11,513	1FE	
29250R-AR-7	Enbridge Energy Partners LP Sr Nt 9.87		.02/10/2012	HSBC Securities	8,808,735	6,500,000		292,410	2FE	
379352-AL-1	Global Marine Inc Sr Nt 7.000% 06/01/2		.02/02/2012	Morgan Stanley & Co Inc	4,168,040	4,000,000		51,333	2FE	
40426W-AU-5	HPPT Properties Tr Sr Nt 6.250% 06/15/		.03/19/2012	UBS Warburg London	5,285,800	5,000,000		84,201	2FE	
428236-AS-2	Hewlett-Packard Co Nt 5.500% 03/01/18		.02/01/2012	Bank of America BISD Dealer	9,180,960	8,000,000		189,444	1FE	
465685-AE-5	ITC Holdings Corp Sr Nt 6.050% 01/31/		.03/30/2012	Royal Bank of Scotland	4,860,638	4,130,000		44,420	2FE	
74153Q-AH-5	Pride International Inc Co Gtd Nt 6.87		.03/16/2012	Goldman Sachs & Company	3,629,130	3,000,000		20,625	2FE	
74340X-AN-1	Prologis LP Sr Nt 7.375% 10/30/19		.02/13/2012	Wachovia Capital Markets Inc	4,097,240	3,505,000		76,112	2FE	
89054X-AA-3	Topaz Solar Farms LLC Nt 5.750% 09/30/		.02/16/2012	Barclays Capital	6,000,000	6,000,000			2FE	
89233P-SS-1	Toyota Motor Credit Corp MT Nt 2.050%		.01/09/2012	Citigroup	3,993,400	4,000,000			1FE	
91303#-AD-1	United Subcontractors Inc Term Ln B Nt 1		.03/30/2012	Interest Capitalization	7,558	7,558			6*	
942683-AE-3	Watson Pharmaceuticals Inc Sr Nt 6.125		.03/20/2012	Various	16,901,363	14,720,000		95,169	2FE	
000000-00-0	First Data Corp New Extended Term Ln B N		.03/26/2012	Interest Capitalization	279,196	307,515		.128	4FE	
067901-AG-3	Barrick Gold Corp Sr Nt 5.250% 04/01/4	A.	.03/29/2012	Citigroup	12,477,500	12,500,000			2FE	
13645R-AP-9	Canadian Pacific Railway Sr Nt 4.500%	A.	.01/10/2012	Barclays Capital	11,205,110	11,000,000		57,250	2FE	
292505-AG-9	EnCana Corp Nt 6.500% 02/01/38	A.	.03/28/2012	Morgan/JP Securities - Bonds	10,774,000	10,000,000		110,139	2FE	
698900-AG-2	Encana Corp Sr Nt 7.200% 11/01/31	A.	.03/28/2012	Barclays Capital	5,674,100	5,000,000		151,000	2FE	
40052V-AB-0	Grupo Bimbo SAB De CV Co Gtd Nt 4.500%	F.	.02/07/2012	Various	17,341,170	17,000,000		27,750	2FE	
500472-AE-5	Koninklijke Philips Electronic Sr Nt 5	F.	.03/28/2012	Morgan Stanley & Co Inc	14,044,940	14,000,000		44,722	1FE	
500472-AF-2	Koninklijke Philips Electronic Sr Nt 3	F.	.03/09/2012	Barclays Capital	15,132,150	15,000,000		7,813	1FE	
74041E-AC-9	Preferred Term Sec Ltd XVI Mezz Nt PTP	R.	.03/23/2012	Interest Capitalization	16,591	16,591			6FE	
74042H-AC-1	Preferred Term Sec Ltd XIX Nt Cl B PTP A	R.	.03/22/2012	Interest Capitalization	15,877	15,877			6FE	
893830-AS-8	Transocean Sedco Forex Inc Sr Nt 6.000	F.	.01/26/2012	Morgan/JP Securities - Bonds	6,451,020	6,000,000		136,000	2FE	
893830-AY-5	Transocean Sedco Forex Inc Co Gtd Nt 6	F.	.01/26/2012	Morgan/JP Securities - Bonds	6,506,580	6,000,000		82,333	2FE	
893830-AZ-2	Transocean Sedco Forex Inc Co Gtd Nt 7	F.	.02/07/2012	Morgan/JP Securities - Bonds	6,036,500	5,000,000		66,354	2FE	
893830-BA-6	Transocean Sedco Forex Inc Co Gtd Nt 5	F.	.01/25/2012	UBS Warburg London	3,134,820	3,000,000		23,146	2FE	
N6777#-AG-4	Overseas Assistance Fin BV Sr Nt 5.000	F.	.03/30/2012	Bank of America BISD Dealer	8,000,000	8,000,000			1Z	
<b>3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>										
8399997. Total - Bonds - Part 3						284,473,246	269,804,048	1,808,305	XXX	
8399998. Total - Bonds - Part 5						284,743,266	270,074,068	1,808,305	XXX	
8399999. Total - Bonds						XXX	XXX	XXX	XXX	
66358X-20-3	SFA ABS CDO III LTD Pfd	F.	.03/07/2012	Direct	1,266,000		284,743,266	270,074,068	1,808,305	XXX
<b>8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)</b>										
8999997. Total - Preferred Stocks - Part 3							XXX		XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	XXX	XXX	
8999999. Total - Preferred Stocks							XXX		XXX	
9799997. Total - Common Stocks - Part 3							XXX		XXX	
9799998. Total - Common Stocks - Part 5							XXX	XXX	XXX	
9799999. Total - Common Stocks							XXX		XXX	
9899999. Total - Preferred and Common Stocks							XXX		XXX	
9999999 - Totals						284,743,266	XXX	1,808,305	XXX	

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

## STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation or Market In- dicator (a)	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
36209M-YH-1	GNMA I PTC #476012 6.500% 05/15/28		03/01/2012	Paydown .....		.794	.794	.787	.788		6		6		.794					9	05/15/2028	1
36209W-ND-0	GNMA PTC #483788 6.500% 12/15/13		03/01/2012	Paydown .....		16,711	16,711	17,029	16,763		(52)		(52)		16,711					.169	12/15/2013	1
36210A-4J-3	GNMA PTC #486925 6.500% 02/15/14		03/01/2012	Paydown .....		6,320	6,320	6,404	6,335		(15)		(15)		6,320					.66	02/15/2014	1
36210D-BL-4	GNMA PTC #488843 6.500% 01/15/14		03/01/2012	Paydown .....		7,660	7,660	7,807	7,685		(25)		(25)		7,660					.83	01/15/2014	1
36210D-BQ-3	GNMA PTC #488847 6.500% 01/15/14		03/01/2012	Paydown .....		15,239	15,239	15,532	15,292		(53)		(53)		15,239					.163	01/15/2014	1
36225B-EW-4	GNMA PTC #781049 6.500% 06/15/14		03/01/2012	Paydown .....		11,354	11,354	11,173	11,271		.83		.83		11,354					.126	06/15/2014	1
36225B-GC-6	GNMA PTC #781095 6.500% 08/15/14		03/01/2012	Paydown .....		13,078	13,078	12,792	12,953		125		125		13,078					.147	08/15/2014	1
71646X-AA-6	Petrodrill Four Ltd US Govt Gtd Title XI		01/15/2012	Redemption 100,000.00		31,249	31,249	31,991	31,521		(272)		(272)		31,249					.662	01/15/2016	1
912827-7L-0	U.S. Treasury Nt 4.875% 02/15/12		02/15/2012	Maturity .....		60,000	60,000	64,491	60,071		(71)		(71)		60,000					1,463	02/15/2012	1
0599999. Subtotal - Bonds - U.S. Governments						162,405	162,405	168,006	162,679		(274)		(274)		162,405					2,908	XXX	XXX
167484-V6-8	Chicago IL GO Ser D 4.720% 01/01/12		01/01/2012	Maturity .....		1,450,000	1,450,000	1,450,000	1,450,000						1,450,000					34,220	01/01/2012	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,450,000	1,450,000	1,450,000	1,450,000						1,450,000					34,220	XXX	XXX
3128H6-DC-5	FHLMC Pool #E98199 3.500% 08/15/18		03/01/2012	Paydown .....		102,115	102,115	93,579	97,200		4,915		4,915		102,115					.573	08/15/2018	1
3128H6-SG-0	FHLMC Pool #E98619 3.500% 08/15/18		03/01/2012	Paydown .....		76,969	76,969	70,547	73,267		3,702		3,702		76,969					.449	08/15/2018	1
3128H7-CB-6	FHLMC Pool #E99066 3.500% 09/15/18		03/01/2012	Paydown .....		162,308	162,308	148,740	154,400		7,907		7,907		162,308					.947	09/15/2018	1
3128H7-JS-2	FHLMC Pool #E99273 3.500% 10/15/18		03/01/2012	Paydown .....		51,405	51,405	48,337	49,488		1,917		1,917		51,405					.348	10/15/2018	1
3128H7-MX-7	FHLMC Pool #E99374 3.500% 10/15/18		03/01/2012	Paydown .....		38,883	38,883	35,566	36,840		2,044		2,044		38,883					.231	10/15/2018	1
3128S4-BP-1	FHLMC Pool #E00046 2.566% 03/15/36		03/01/2012	Paydown .....		1,462	1,462	1,458	1,456		5		5		1,462					(474)	03/15/2036	1
312904-AU-9	FHLMC REMIC Ser 181-E 7.000% 08/15/21		02/15/2012	Paydown .....		1,747	1,747	1,772	1,752		(6)		(6)		1,747					.20	08/15/2021	1
312905-KJ-0	FHLMC REMIC Ser 1060-X 7.250% 03/15/21		03/01/2012	Paydown .....		2,390	2,390	2,442	2,428		(38)		(38)		2,390					.29	03/15/2021	1
312913-ZE-9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2		03/01/2012	Paydown .....		21,157	21,157	21,702	21,488		(331)		(331)		21,157					.257	12/15/2022	1
312915-UF-6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23		03/01/2012	Paydown .....		5,498	5,498	5,655	5,593		(95)		(95)		5,498					.66	05/15/2023	1
31294K-UC-7	FHLMC Gold PC Pool #E01479 3.500% 09/1		03/01/2012	Paydown .....		300,413	300,413	282,200	289,717		10,696		10,696		300,413					.1758	09/15/2018	1
3133T2-YE-4	FHLMC REMIC Ser 1643-E 6.500% 05/15/23		03/01/2012	Paydown .....		20,743	20,743	21,174	20,998		(256)		(256)		20,743					.291	05/15/2023	1
3133T6-M4-0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26		03/01/2012	Paydown .....		27,270	27,270	28,113	27,763		(494)		(494)		27,270					.299	04/15/2026	1
3133T6-LG-7	FHLMC REMIC Ser 2064 M 6.000% 06/15/28		03/01/2012	Paydown .....		15,166	15,166	15,555	15,424		(258)		(258)		15,166					.109	06/15/2028	1
3133TK-5S-5	FHLMC REMIC Ser 2136-A 6.000% 03/15/29		03/01/2012	Paydown .....		4,151	4,151	3,892	4,007		144		144		4,151					.40	03/15/2029	1
31340Y-DB-2	FHLMC REMIC Ser 12-A 9.250% 11/15/19		02/15/2012	Paydown .....		701	701	736	717		(15)		(15)		701					.11	11/15/2019	1
31340Y-QS-1	FHLMC REMIC Ser 46-B 7.800% 09/15/20		02/15/2012	Paydown .....		897	897	825	866		30		30		897					.12	09/15/2020	1
31358E-RK-0	FNMA REMIC Ser 1990-72B 9.000% 07/25/2		03/01/2012	Paydown .....		3,030	3,030	2,959	2,993		37		37		3,030					.60	07/25/2020	1
31358H-GT-6	FNMA REMIC Ser 1991-73A 8.000% 07/25/2		03/01/2012	Paydown .....		2,010	2,010	1,931	1,978		32		32		2,010					.27	07/25/2021	1
31358J-HU-8	FNMA REMIC Ser 1991-113 ZE 7.500% 09/2		03/01/2012	Paydown .....		988	988	1,017	1,003		(15)		(15)		988					.11	09/25/2021	1
31358N-4F-6	FNMA REMIC Ser 1992-123 Z 7.500% 07/25		03/01/2012	Paydown .....		9,657	9,657	9,698	9,669		(12)		(12)		9,657					.114	07/25/2022	1
31359P-DJ-2	FNMA ACES Ser 1997-M2 CI Z 7.125% 01/1		03/01/2012	Paydown .....		1,430	1,430	1,430	1,536		1,528		1,528		1,430					.17	01/17/2037	1
313602-3E-2	FNMA REMIC Ser 1889-670 9.000% 10/25/1		03/01/2012	Paydown .....		2,198	2,198	2,191	2,187		12		12		2,198					.44	10/25/2019	1
313602-DV-3	FNMA REMIC Ser 1889-15A 9.000% 06/25/1		03/01/2012	Paydown .....		3,726	3,726	3,787	3,747		(21)		(21)		3,726					.51	06/25/2018	1
313602-GQ-1	FNMA REMIC Ser 1988-25B 9.250% 10/25/1		03/01/2012	Paydown .....		701	701	717	706		(5)		(5)		701					.11	10/25/2018	1
313602-QA-5	FNMA REMIC Ser 1889-19A 10.300% 04/25/19		03/01/2012	Paydown .....		898	898	946	894		5		5		898					.15	04/25/2019	1
313602-II4-2	FNMA REMIC Ser 1889-62G 8.600% 10/25/1		03/01/2012	Paydown .....		1,654	1,654	1,591	1,629		25		25		1,654					.20	10/25/2019	1
313603-GW-6	FNMA REMIC Ser 1889-86E 8.750% 11/25/1		03/01/2012	Paydown .....		868	868	867	864		4		4		868					.13	11/25/2019	1
313603-JJ-2	FNMA REMIC Ser 1889-90E 8.700% 12/25/1		03/01/2012	Paydown .....		327	327	357	336		(8)		(8)		327					.6	12/25/2019	1

## STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain Value at Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation or Market In- dicator (a)		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value									
31398V-ZX-7	FHLMC REMIC Ser 3660 Cl H 4.50% 10/15		03/01/2012	Paydown		631,619	631,619	667,147	652,734		(21,116)		(21,116)		631,619					4,641	10/15/2023	1	
31402E-HA-9	FNMA Pool #726625 3.50% 07/25/18		03/01/2012	Paydown		3,321	3,321	3,145	3,200			120		120		3,321					19	07/25/2020	1
314020-NH-0	FNMA Pool #734892 3.50% 08/25/18		03/01/2012	Paydown		136,072	136,072	125,102	129,598			6,475		6,475		136,072					788	08/25/2018	1
314038-3K-7	FNMA Pool #744302 3.50% 09/25/18		03/01/2012	Paydown		123,717	123,717	116,448	119,453			4,264		4,264		123,717					712	09/25/2018	1
31405E-6P-5	FNMA Pool #787578 6.00% 07/25/35		03/01/2012	Paydown		50,502	50,502	51,646	51,576			(1,075)		(1,075)		50,502					353	07/25/2035	1
677555-IY-6	Ohio St Econ Development Rev Txb1 Enterp		03/01/2012	Call 100,000.00		200,000	200,000	200,000	200,000						200,000					2,425	06/01/2014	1FE	
911760-LQ-7	Vendee Mtg Tr REMIC Ser 1998-2 Cl 1G RMB		03/01/2012	Paydown		19,563	19,563	20,114	19,924			(361)		(361)		19,563					223	06/15/2028	1
3199999. Subtotal - Bonds - U.S. Special Revenues						3,769,950	3,769,950	3,742,086	3,747,507			22,439		22,439		3,769,950					29,087	XXX	XXX
000759-CR-9	American Business Fin Svcs Inc Ser 2002-		03/01/2012	Paydown		44,968	44,968	44,957	44,876			.92		.92		44,968					359	07/15/2033	4FM
000759-CV-0	American Business Fin Svcs Inc Ser 2002-		03/01/2012	Paydown		14,840	14,840	14,840	10,330			4,485		25		14,840					171	09/15/2033	4FM
000780-HX-7	ABN AMRO Mtg Corp Ser 2003-8 Cl A4 RMBS		03/01/2012	Paydown		107,659	107,659	103,891	105,558			2,101		2,101		107,659					776	06/25/2033	1FM
00253C-HH-3	Aames Mtg Tr Ser 2001-4 Cl A4 RMBS 6.0		03/01/2012	Paydown		28,657	28,657	28,645	28,616			.40		.40		28,657					246	04/25/2031	1FM
01365#-AC-7	Albuquerque Plaza Assoc 1st Mtg Nt CTL		03/01/2012	Redemption 100,000.00		90,481	90,481	90,481	90,481						90,481					1,118	07/01/2015	3	
01877K-AB-9	Alliance Pipeline LP Sr Nt 6.99% 12/3		01/01/2012	Redemption 100,000.00		1,286	1,286	1,281	1,283			3		3		1,286					2,040	12/31/2019	2FE
02149H-AW-0	Countrywide Alternative Ln Tr Ser 2007-2		03/01/2012	Paydown		207,492	207,492	176,359	176,359			31,132		31,132		207,492					403	04/25/2033	4FM
023775-AA-7	American Airlines Inc PTC Ser 2005-1 Cl		03/29/2012	Redemption 100,000.00		43,962	43,962	43,962	43,962						43,962					1,123	09/29/2012	2AM	
02639M-AD-8	American General Mtg Ser 2003-1 Cl A3 RM		03/01/2012	Paydown		26,947	26,947	26,933	26,891			.56		.56		26,947					200	04/25/2033	1FM
02660T-ER-0	American Home Mtg Inv Tr Ser 2005-2 Cl 5		03/01/2012	Paydown		51,607	51,607	50,552	51,131			476		476		51,607					403	04/25/2033	1FM
02780*-AA-0	American National Bank & Tr CTL 7.500%		02/10/2012	Call 100,000.00		47,163	47,163	46,677	46,840			.323		.323		47,163					361	09/25/2035	2FM
02780*-AA-0	American National Bank & Tr CTL 7.500%		01/10/2012	Redemption 100,000.00		39,904	39,904	41,118	39,955			(51)		(51)		39,904					499	05/10/2012	1
033348-AA-7	Anchorage Permit Ctr Bldg Ls Tr CTL 6.3		03/15/2012	Redemption 100,000.00		18,767	18,767	18,767	18,767						18,767					199	02/15/2025	1	
040104-BW-0	Argent Securities Inc Ser 2003-1D Cl AF6		03/01/2012	Paydown		458,727	458,727	458,524	458,189			538		538		458,727					3,243	10/25/2033	1FM
04231#-AA-7	Armstrong/Heinz Contract Sec Lease Backe		03/15/2012	Redemption 100,000.00		75,198	75,198	75,198	75,198						75,198					735	03/15/2027	2	
04541G-AS-1	Asset Backed Securities Corp Ser 2000-LB		02/01/2012	Paydown		21,220	21,220	22,049	21,419			(198)		(198)		21,220					198	03/21/2029	1FM
04626R-AA-4	Astoria Power Project PTC Ser A ABS 5.		03/01/2012	Redemption 100,000.00		185,409	185,409	185,409	185,409						185,409					1,756	05/01/2016	2AM	
05164#-AA-5	Aurora Health Care (Badger RE) CTL 6.9		03/15/2012	Redemption 100,000.00		22,207	22,207	21,550	21,804			404		404		22,207					259	12/15/2022	2
05946X-EW-9	Banc of America Funding Corp Ser 2003-3		03/01/2012	Paydown		244,626	244,626	247,837	245,152			(526)		(526)		244,626					2,246	10/25/2033	1FM
05947U-LX-4	Banc of America Comm Mtg Inc Ser 2003-2		03/01/2012	Paydown		514,586	514,586	517,186	514,190			.396		.396		514,586					4,186	03/11/2041	1FM
05948K-XQ-2	Banc of America Alt Loan Tr Ser 2005-2 C		03/01/2012	Paydown		43,493	43,493	42,810	42,810			.683		.683		43,493					449	03/25/2035	4FM
05948K-XS-3	Banc of America Alt Loan Tr Ser 2005-2 C		03/01/2012	Paydown		24,322	24,322	23,660	23,660			.662		.662		24,322					223	03/25/2035	4FM
05949A-KA-7	Banc of America Mtg Securities Ser 2004-		03/01/2012	Paydown		99,765	99,765	102,290	100,115			(350)		(350)		99,765					694	07/25/2034	1FM
07383F-OT-40	Bear Stearns Comm Mtg Sec Ser 2003-T10 C		03/01/2012	Paydown		79,046	79,046	79,181	78,953			.93		.93		79,046					610	03/13/2040	1FM
105667-AB-5	Bravo Mtg Loan Trust Ser 2006-1 Cl A2 RM		03/26/2012	Paydown		127,900	127,900	127,674	127,674			.55,226		.55,226		127,900					96	07/25/2036	1FM
11980*-AF-8	Buffalo Rock Co Inc Sr Nt 6.760% 03/21		03/21/2012	Redemption 100,000.00		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000					33,800	03/21/2013	3	
12189P-AB-9	Burlington Northern Santa Fe EETC Ser 99		01/02/2012	Redemption 100,000.00		49,219	49,219	56,990	53,496			(4,277)		(4,277)		49,219					1,863	07/02/2020	1FE
12489W-NP-5	C-BASS Tr Ser 2005-CB6 Cl A4 RMBS 5.16		03/01/2012	Paydown		27,961	27,961	27,960	27,926			.35		.35		27,961					283	07/25/2035	1FM
12558M-BM-3	CIT Group Home Eq Loan Tr Ser 2003-1 CI		03/01/2012	Paydown		14,836	14,836	14,924	14,896			(60)		(60)		14,836					97	10/20/2032	3FM
126440-CA-1	CTL Cap Tr Ser 2004-17 Texas Instr CTL		03/15/2012	Redemption 100,000.00		.88,000	.88,000	.88,000	.88,000						.88,000					805	01/15/2026	1	
12665#-AA-9	CVS Caremark Wells Fargo Bk NW CTL 7.8		03/10/2012	Redemption 100,000.00		35,597	35,597	35,597	35,597						35,597					468	10/10/2031	2	
12667F-TA-3	Countrywide Alternative Ln Tr Ser 2004-J		03/01/2012	Paydown		314,141	314,141	314,133	313,362			.780		.780		314,141					2,476	08/25/2034	1FM
12668B-RZ-8	CWHL Inc Ser 2006-6CB Cl 1A4 RMBS 5.5		03/01/2012	Paydown	</																		

STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Change in Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Dividends Received During Year	Con-tractual Maturity Date	Designa-tion or Market Indi-cator (a)		
..12946#-AA-6	Calegari /Gregoire A/ CTL 7.625% 11/15		..03/15/2012	Redemption 100,000			.37,886	.37,886	.39,172	.38,122		(235)			.37,886				.482	11/15/2013	1.....	
..14155#-AA-8	Cardinals Ballpark LLC Sr Nt 5.720% 09		..02/29/2012	Various	4,132,507		4,132,507	4,132,507	4,132,507										.99,352	09/30/2027	2.....	
..14155#-AB-6	Cardinals Ballpark LLC Sr Nt 5.770% 09		..03/30/2012	Redemption 100,000			.80,653	.80,653	.80,653										.2,327	09/30/2027	2Z.....	
..149837-AA-4	CBA Small Balance Comm Mtg Tr Frnch Ln S		..03/26/2012	Paydown			.47,374	.47,374	.38,826	.38,826		28,548			28,548				.37	06/25/2038	6F.....	
..15005N-AD-4	Cedar Brakes II LLC Sr Nt Ser C 9.875%		..03/01/2012	Redemption 100,000			.574,133	.574,133	.680,968	.593,798		(19,665)			(19,665)				.28,348	09/01/2013	2F.....	
..15131G-QM-9	Cendant Mortgage Corp Ser 2003-3P CI A6		..03/01/2012	Paydown	435,260		435,260	440,156	436,245				(986)			(986)				.4,744	03/25/2033	1FM.....
..15189#-AA-7	Centerpoint Anchorage Tr PTC Lease Bkd C		..03/15/2012	Redemption 100,000			.43,016	.43,016	.43,016										.568	09/15/2022	2.....	
..16119#-AA-8	Charter Communications TL C-Ext 1L Nt 2		..03/30/2012	Redemption 100,000			.12,531	.12,531	.11,779	.11,938		.593			.593				.121	09/06/2016	3F.....	
..16678R-BD-8	Chevy Chase Mtg Funding Corp Ser 2005-3A		..03/26/2012	Paydown			.45,838	.45,838	.44,921	.45,126		.711			.711				.43	07/25/2036	4FM.....	
..171265-AD-3	Chugach Electric Association Sr Nt 2002		..02/01/2012	Maturity			1,500,000	1,500,000	1,646,085	1,501,664		(1,664)			(1,664)				.46,500	02/01/2012	1F.....	
..17275R-AH-5	Cisco Sys Inc Nt 5.500% 01/15/40		..03/29/2012	Citigroup			2,363,580	2,000,000	2,376,740	2,375,255		(1,760)			(1,760)				.78,833	01/15/2040	1F.....	
..17275R-AH-5	Cisco Sys Inc Nt 4.450% 01/15/20		..01/04/2012	Merrill Lynch			5,685,600	5,000,000	5,708,150	5,706,280		(1,662)			(1,662)				.107,542	01/15/2020	1F.....	
..172905-BB-6	Citibank NA Ser 1986-P CI 1 RMBS 9.500		..03/01/2012	Paydown			.125	.125	.125										.2	10/25/2016	1FM.....	
..17306U-BD-9	Citifinancial Mtg Sec Inc Ser 2003-2 CI		..03/01/2012	Paydown			.37,394	.37,394	.35,244	.36,205		.1,188			.1,188				.222	05/25/2033	1FM.....	
..17306U-CE-6	Citifinancial Mtg Sec Inc Ser 2004-1 CI		..03/01/2012	Paydown			.86,849	.86,849	.86,845	.86,757		.92			.92				.531	04/25/2034	1FM.....	
..17307G-MC-9	Citigroup Mtg Ln Tr Ser 2004-HYB4 CI AA		..03/25/2012	Paydown			.5,997	.5,997	.6,004	.6,003		(15)			(15)				.4	12/25/2034	1FM.....	
..210805-CB-1	Continental Airlines Inc EETC Ser 1998-1		..03/15/2012	Paydown			.287,729	.287,729	.277,139	.282,842		.4,887			.4,887				.9,564	03/15/2019	2M.....	
..225458-BU-1	CS First Boston Mtg Sec Corp Ser 2005-1		..03/01/2012	Paydown			.23,786	.23,786	.23,983	.23,832		(47)			(47)				.208	05/25/2028	1FM.....	
..225458-XJ-2	CS First Boston Mtg Sec Corp Ser 2005-6		..03/01/2012	Paydown			.83,175	.83,175	.81,563	.82,405		.770			.770				.639	07/25/2035	1FM.....	
..22942G-AK-5	Cablevision (CSC Holdings) Incremental T		..03/30/2012	Redemption 100,000			.2,472	.2,472	.2,472										.21	03/29/2016	2F.....	
..24736C-AG-9	Delta Airlines XO Equip TL Nt 1 4.081%		..03/30/2012	Redemption 100,000			.72,780	.72,780	.72,780										.750	04/30/2012	3F.....	
..251510-AW-3	Deutsche Alt-A Sec Inc Ser 2003-2X5 CI A		..03/01/2012	Paydown			.395,980	.395,980	.395,896	.395,358		.622			.622				.3,729	09/25/2033	1FM.....	
..251510-FX-6	Deutsche Alt-A Sec Inc Ser 2005-4 CI A6		..03/01/2012	Paydown			.73,561	.73,561	.69,018	.69,018		4,543			4,543				.570	09/25/2035	4FM.....	
..251563-CB-6	Deutsche Mtg Sec Inc Ser 2004-1 CI A6 RM		..03/01/2012	Paydown			.209,902	.209,902	.209,843	.209,533		.369			.369				.1,506	12/25/2033	1FM.....	
..25468P-CR-5	Disney Walt Co Sr Nt 4.125% 12/01/41		..02/16/2012	Goldman Sachs & Company			3,008,550	3,000,000	2,964,870	2,964,918		.87			.87				.43,545	12/01/2041	1F.....	
..25654#-AA-0	Dodger Tickets LLC 1st Mtg Bd 5.660% 0		..03/31/2012	Redemption 100,000			.56,637	.56,637	.56,637										.3,206	03/31/2030	2F.....	
..25755T-AA-8	Domino's Pizza Master Trust Frnch Ln Ser		..03/23/2012	Call 100,000			3,000,000	3,000,000	2,999,885	2,999,986		.14			.14				.64,886	04/25/2037	2F.....	
..26441C-AF-2	Duke Energy Corp Sr Nt 3.550% 09/15/21		..03/21/2012	US Bancorp			5,116,750	5,000,000	5,113,200	5,112,974		(2,195)			(2,195)				.5,110,779	06/15/2021	2F.....	
..268668-FD-7	EMC Mtg Loan Tr Ser 2006-A CI A RMBS 0		..03/26/2012	Redemption 100,000			.38,578	.38,578	.30,582	.30,582		.7,996			.7,996				.47	12/25/2042	1FM.....	
..29272#-AA-4	Energy Plaza Lease PassThru Tr Ser A1 CI		..02/14/2012	Redemption 100,000			.145,833	.145,833	.145,833										.4,288	02/14/2014	1.....	
..29439#-AA-6	EQT Production Co Gtd Sr Nt 7.760% 02/		..02/28/2012	Redemption 100,000			.75,800	.75,800	.76,387	.76,280		(480)			(480)				.02/28/2016	2.....		
..30251T-AA-7	FNBC 1993-A Pass Through Trust PTC Ser 1		..01/05/2012	Redemption 100,000			.182,828	.182,828	.231,001	.200,257		(17,430)			(17,430)				.7,386	01/05/2018	1F.....	
..31331F-AW-1	Fedex Corp PTC Ser 1997-1C ABS 7.650%		..02/10/2012	Call 100,000			.852,255	.852,255	.881,032	.862,988		(10,733)			(10,733)				.37,126	01/15/2014	2F.....	
..31331F-AY-7	Fedex Corp PTC Ser 1998-1 CI B ABS 6.8		..01/15/2012	Paydown			.81,092	.81,092	.81,092									.2,775	01/15/2019	2M.....		
..32007U-AG-4	First Data Corp Term Ln B2 Nt 1 2.992%		..03/23/2012	Redemption 100,000			.123,872	.123,872	.105,756	.111,486		12,386			12,386				.1,138	09/24/2014	4F.....	
..32007U-AG-4	First Data Corp Term Ln B2 Nt 1 2.992%		..03/26/2012	Tax Free Exchange			.279,196	.307,515	.264,818	.276,793		.2,403			.2,403				.2,238	09/24/2014	4F.....	
..32051G-DS-1	First Horizon ABS Tr Ser 2004-HE4 CI A4		..03/01/2012	Paydown			.19,434	.19,434	.18,094	.18,094		1,340			1,340				.19,434	07/25/2019	2F.....	
..32051G-GZ-2	First Horizon Mtg PT Tr Ser 2005-1 CI 1A		..03/01/2012	Paydown			.43,961	.43,961	.44,332	.43,938		.23			.23				.385	07/25/2026	1FM.....	
..36170U-BX-8	G-FORCE LLC Ser 2005-RR2 CI 2 A1 CMBS 5		..03/01/2012	Paydown			.265,501	.265,501	.266,824	.264,728		.773			.773				.2,892	12/25/2039	1F.....	
..36185N-4G-2	GMAC Mtg Corp Loan Tr Ser 2004-J4 CI A3		..02/01/2012	Paydown			.520,688	.520,688	.516,783	.518,715		.1,973			.1,973				.3,311	09/25/2034	1FM.....	
..36225T-AA-1	GSA IRS Lease Tr PTC Ser 2009 CTL 5.93		..03/11/2012	Redemption 100,000			.158,569	.158,569	.158,569									.1,570	09/11/2030	1.....		
..362253-AA-4	GSA Guam LP Gen Svcs Admin Lease Oblig C		..01/01/2012	Various									(486)			(486)				.12/15/2012	1.....	
..36226M-AE-3	GRMT Mtg Loan Tr Ser 2001-1A CI A5 RMBS		..03/01/2012	Paydown			.47,393	.47,393	.47,395	.47,228		.165			.165				.526	07/20/2031	1FM.....	
..36228F-3Q-7	GS Mortgage Securities Corp Ser 2004-3 C		..03/01/2012	Paydown			.232,537	.232,537	.232,528	.232,215		.322			.322				.2,042	04/25/2034	1FM.....	
..36242D-DE-0	GS Mortgage Securities Corp Ser 2004-7 C		..03/01/2012	Paydown			.413,236	.413,236	.413,222	.412,763		.473			.473				.3,924	06/25/2034	1FM.....	

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										11 Unrealized Valuation Increase/ Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value												
.368907-AC-5	General American Trans Corp EETC Ser 199 ...		.02/28/2012	Paydown		2,716	.2,716	.2,777	.2,733				(17)		(17)						.102	02/28/2015	3AM...			
.438499-AA-3	Honeywell En Sav Perf CtrctTr PTC Nt ABS		.03/01/2012	Redemption 100,000		.114,898	.114,898	.114,898	.114,898												.1,170	12/01/2015	1...			
.44569*-BC-4	Hunt Oil Co Sr Nt 4.730% 03/27/12		.03/27/2012	Maturity		2,000,000	.2,000,000	.2,000,000	.2,000,000												.47,300	03/27/2012	2...			
.45254N-GA-9	IMPAC CMB Tr Ser 2003-11 Cl 2A1 RMBS 1		.03/26/2012	Paydown		.59,050	.59,050	.58,164	.58,304				.746		.746						.154	10/25/2033	1FM...			
.45254N-PV-3	IMPAC CMB Tr Ser 2005-5 Cl A2 RMBS 0.4		.03/26/2012	Paydown		.48,205	.48,205	.47,189	.47,189				.1,016		.1,016						.73	08/25/2035	1FM...			
.45254T-PM-0	IMPAC Secd Assets CMV Owner Tr Ser 2004-		.03/01/2012	Paydown		.405,026	.405,026	.405,552	.405,552				.473		.473						.405,026	08/25/2034	1FM...			
.45254T-TN-4	IMPAC Secd Assets CMV Owner Tr Ser 2006-		.03/26/2012	Paydown		.256,600	.256,600	.256,600	.256,600												.256,600	05/25/2036	1FM...			
.45660N-JB-9	Residential Asset Sec Tr Ser 2004-A4 Cl		.03/01/2012	Paydown		.299,456	.299,456	.300,018	.298,429				.1,027		.1,027						.299,456	.2,292	08/25/2034	1FM...		
.45660N-VZ-2	Residential Asset Sec Tr Ser 2004-R1 Cl		.03/01/2012	Paydown		.200,192	.200,485	.182,943	.194,858				.159		.159						.195,017	.5,175	.5,175	08/25/2033	1FM...	
.458140-AJ-9	Intel Corp Sr Nt 3.300% 10/01/21		.01/04/2012	Merrill Lynch		.6,265,140	.6,000,000	.6,270,900	.6,270,325				(.511)		(.511)						.6,269,814	(4,674)	(4,674)	10/01/2021	1FE...	
.46624T-MU-4	JP Morgan Mtg Tr Ser 2005-S1 Cl 2A3 RMBS		.03/01/2012	Paydown		.24,191	.24,391	.24,331	.24,331				(.140)		(.140)						.24,191	.274	.274	01/25/2035	2FM...	
.46625Y-P7-2	JP Morgan Chase Comm Mtg Secs Ser 2006-L		.03/01/2012	Paydown		.110,136	.110,681	.110,126	.110,126				.10		.10						.110,136	.1,053	.1,053	04/15/2043	1FM...	
.49725V-AA-0	Kiowa Power Partners LLC Ser A Sr Sec Nt		.03/30/2012	Redemption 100,000		.158,370	.158,370	.158,370	.158,370												.158,370			.1,905	12/30/2013	2FE...
.50026*-AA-3	Kohls Corp Shelby MI CTL 7.600% 12/15/		.03/15/2012	Redemption 100,000		.10,594	.10,594	.11,192	.10,958				(.364)		(.364)						.10,594	.134	.134	12/15/2022	2...	
.52465#-BF-1	Legg Mason Mtg Cap Corp Ser 2001-CTL-25		.03/10/2012	Various		.23,551	.23,551	.25,540	.24,871				(.1,319)		(.1,319)						.23,551	.251	.251	04/10/2017	1...	
.52467#-BC-8	Legg Mason Mtg Cap Corp Ser 2003 Cl A CT		.03/15/2012	Paydown		.30,802	.30,802	.33,879	.32,286				(.1,484)		(.1,484)						.30,802	.422	.422	11/15/2018	2...	
.52518R-CD-6	Lehman Structured Sec Corp Ser 2005-1 Cl		.03/26/2012	Paydown		.50,552	.50,552	.50,536	.53,761				.12		.36,792						.50,552	.71	.71	09/26/2045	1FM...	
.53354#-AC-1	Lincoln Electric Holdings Sr Nt 6.360%		.03/12/2012	Maturity		4,000,000	4,000,000	4,000,000	4,000,000												4,000,000	.127,200	.127,200	03/12/2012	1...	
.55265K-F6-1	Master Asset Sec Tr Ser 2003-7 Cl 4A33 R		.03/01/2012	Paydown		.205,785	.205,785	.194,210	.199,721				.6,065		.6,065						.205,785	.1,701	.1,701	09/25/2033	1FM...	
.55265K-03-6	Master Asset Sec Tr Ser 2003-9 Cl 2A8 RM		.03/01/2012	Paydown		.486,079	.486,079	.473,699	.476,956				.9,123		.9,123						.486,079	.4,868	.4,868	10/25/2033	1FM...	
.57643A-A2-0	Master Asset Securitization Tr Ser 2004-		.03/01/2012	Paydown		.54,715	.54,715	.55,262	.55,097				(.382)		(.382)						.54,715	.462	.462	01/25/2035	2FM...	
.57643A-J5-4	Master Asset Securitization Tr Ser 2005-		.03/01/2012	Paydown		.135,462	.135,462	.137,875	.136,893				(.1,431)		(.1,431)						.135,462	.1,091	.1,091	03/25/2035	2FM...	
.57643A-M2-6	Master Asset Securitization Tr Ser 2005-		.03/01/2012	Paydown		.5,077	.5,077	.4,992	.5,006				.71		.71						.5,077	.51	.51	04/25/2035	1FM...	
.57643A-UH-5	Master Asset Securitization Tr Ser 2004-		.03/01/2012	Paydown		.53,296	.53,296	.53,296	.53,296											.53,296	.551	.551	08/25/2034	1FM...		
.57643A-ID-2	Master Asset Securitization Tr Ser 2004-		.03/01/2012	Paydown		.19,714	.19,714	.19,868	.19,726				(.12)		(.12)						.19,714	.131	.131	09/25/2034	1FM...	
.57643M-JM-7	Master Asset Securitization Tr Ser 2004-		.03/01/2012	Paydown		.135,713	.135,713	.133,169	.133,904				.1,810		.1,810						.135,713	.1,746	.1,746	12/25/2034	1FM...	
.589929-XZ-6	Merrill Lynch Mtg Investors Ser 2002-AFC		.03/01/2012	Paydown		.72,461	.72,461	.72,432	.72,211				.250		.250						.72,461	.1,761	.1,761	09/25/2032	2FM...	
.59549#-AB-9	Mid State Tr Ser 11 Cl M1 ABS 5.598%		.03/15/2012	Paydown		.12,729	.12,729	.12,729	.12,729											.12,729	.134	.134	07/15/2038	2AM...		
.598326-A*-7	Midwest Ind Trans Sys Opr Inc Sr Nt 4		.02/28/2012	Redemption 100,000		.285,714	.285,714	.285,714	.285,714												.285,714	.6,600	.6,600	02/28/2013	1...	
.598326-A8-5	Midwest Ind Trans Sys Opr Inc Sr Nt 4		.01/16/2012	Various		.1,142,857	.1,142,857	.1,142,857	.1,142,857												.1,142,857	.25,657	.25,657	01/16/2014	1...	
.61745M-NB-2	Morgan Stanley Cap I Ser 2004-1Q8 Cl A4		.03/01/2012	Paydown		.4,635,749	.4,635,749	.4,770,113	.4,632,788				.2,961		.2,961						.4,635,749	.56,670	.56,670	06/15/2040	1FM...	
.61745W-G9-5	Morgan StanleyDeanWitter Cap I Ser 2003-		.01/01/2012	Paydown		.750,606	.750,606	.767,279	.749,848				.759		.759						.750,606	.3,034	.3,034	06/13/2041	1FM...	
.61945C-AB-9	Mosaic Co Sr Nt 4.875% 11/15/41		.02/16/2012	Barclays Capital		.3,080,250	.3,000,000	.2,955,180	.2,955,305				.143		.143						.2,955,448	.124,802	.124,802	08/15/2041	2FE...	
.62886M-AB-6	NCO Group Inc Term Ln B Nt 15 8.000% 0		.03/30/2012	Redemption 100,000		.4,951	.4,951	.4,951	.4,951											.4,951			.98	05/15/2013	5FE...	
.62906L-AC-2	NE Energy 1L TL B Nt 2 (1st Lt Power)		.03/14/2012	Redemption 100,000		.875,687	.875,687	.805,632	.850,581				.25,106		.25,106						.875,687	.5,579	.5,579	11/01/2013	4FE...	
.63080#-AA-5	NARA Caves Lease Tr CTL 5.300% 09/15/2		.03/15/2012	Call 100,000		.58,924	.58,924	.58,924	.58,924											.58,924	.521	.521	09/15/2028	1...		
.63651P-AA-2	National Inst Health Twinbrook B Bldg Ls		.03/15/2012	Redemption 100,000		.21,122	.21,122	.21,122	.21,122											.21,122			.207	01/15/2019	1...	
.636930-AA-7	NIH 5635 Fishers Place CTL 5.330% 03/1		.03/15/2012	Redemption 100,000		.99,444	.99,444	.99,444	.99,444											.99,444			.890	03/15/2014	1...	
.64352V-EF-4	New Century Home Equity Ln Tr Ser 2003-5		.03/01/2012	Paydown		.																				

## STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

## SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain Value at Disposal Date	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation or Market In- dicator (a)		
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value									
742741-AA-9	Procter & Gamble ESOP Deb Ser A 9.360%		01/01/2012	Redemption 100,000			.129,800	.129,800	.170,995	.168,015		(.38,215)		(.38,215)		.129,800				.6,075	01/01/2021	IFE	
743917-BB-4	Prudential Ins Co of America Ser 1985-J		01/01/2012	Paydown .....	.22		.22	.22	.24	.22						.22					12/01/2015	6*	
74922P-AC-8	Residential Accredit Loans Inc Ser 2007-		03/26/2012	Paydown .....	.39,123		.69,543	.46,532	.46,532	.46,532						.46,532				.49	02/25/2037	1FM	
750754-AB-9	Railcar Leasing LLC Ser 1 Cl A2 ABS 7.		01/15/2012	Paydown .....	.43,420		.43,420	.50,357	.44,090	.44,090			(.670)		(.670)		.43,420				.773	01/15/2013	1FE
755920-AG-0	Receipts on Corp Sec Tr Coll Tr Ser 1998		02/01/2012		.236,804		.236,804	.262,901	.247,724	.247,724			(.10,920)		(.10,920)		.236,804				.7,696	08/01/2017	3AM
758202-AD-7	Reed Elsevier Cap Inc Nt 4.625% 06/15/		01/10/2012	Call 101,8826	.1,018,826		1,000,000	.997,210	.999,792	.999,792			.19,035		.19,035		.1,018,826				.3,212	06/15/2012	2FE
759356-AC-4	Reinalt-Thomas Corp Sr Nt 7.000% 03/28		03/28/2012		.428,571		.428,571	.428,571	.428,571	.428,571						.428,571				.14,833	03/28/2012	2	
760985-M9-9	Residential Asset Mtg Prod Inc Ser 2004-		03/01/2012	Paydown .....	.191,995		.191,995	.191,994	.191,822	.191,822			.173		.173		.191,995				.1,393	01/25/2034	1FM
760985-US-8	Residential Asset Mtg Prod Inc Ser 2003-		03/01/2012	Paydown .....	.267,815		.267,815	.246,850	.256,397	.256,397			.11,418		.11,418		.267,815				.1,808	03/25/2033	1FM
760985-UX-7	Residential Asset Mtg Prod Inc Ser 2003-		03/01/2012	Paydown .....	.309,975		.309,975	.296,365	.305,885	.305,885			.4,090		.4,090		.309,975				.2,315	05/25/2033	1FM
760985-ZF-3	Residential Asset Mtg Prod Inc Ser 2003-		03/01/2012	Paydown .....	.149,452		.149,452	.149,446	.149,304	.149,304			.148		.148		.149,452				.951	09/25/2033	1FM
76110H-EU-9	Residential Accredit Loans Inc Ser 2003-		03/01/2012	Paydown .....	.131,046		.131,046	.130,309	.130,374	.130,374			.673		.673		.131,046				.1,014	06/25/2033	1FM
76110H-UL-1	Residential Accredit Loans Inc Ser 2004-		03/01/2012	Paydown .....	.143,694		.143,694	.142,707	.143,152	.143,152			.543		.543		.143,694				.1,125	06/25/2034	1FM
76110V-MC-7	Residential Asset Sec Corp Ser 2001-KS3		03/01/2012	Paydown .....	.52,323		.52,323	.52,312	.52,244	.52,244			.78		.78		.52,323				.544	09/25/2031	3FM
76112B-SN-1	Residential Asset Mtg Products Ser 2005-		03/01/2012	Paydown .....	.109,635		.109,635	.104,461	.107,263	.107,263			.2,372		.2,372		.109,635				.925	09/25/2034	1FM
76114H-AK-1	Residential Asset Sec Tr Ser 2007-A5 Cl		03/01/2012	Paydown .....	.18,565		.18,565	.20,917	.19,053	.19,053			.493		.493		.19,546				.222	05/25/2037	4FM
78402C-AA-1	SC Commercial Mtg Pass Through Ser 2003-		03/01/2012		.16,643		.16,643	.17,403	.17,154	.17,154			(.511)		(.511)		.16,643				.197	11/01/2026	1
805564-HJ-3	Saxon Asset Securities Tr Ser 2000-4 Cl		03/01/2012	Paydown .....	.29,759		.29,759	.30,275	.29,669	.29,669			.90		.90		.29,759				.91	01/25/2032	1FM
805564-PB-2	Saxon Asset Securities Tr Ser 2003-3 Cl		03/01/2012	Paydown .....	.101,775		.101,775	.101,775	.101,775	.101,775						.101,775				.830	02/25/2033	1FM	
B1441P-BZ-3	Security Natl Mtg Loan Tr Ser 2004-2 Cl		03/01/2012	Paydown .....	.80,405		.80,405	.80,405	.80,405	.80,405						.80,405				.713	11/25/2034	1FM	
84474W-AA-8	Southwest Airlines Co PTC Ser 1998-A ABS		01/02/2012		.163,242		.163,242	.175,894	.168,311	.168,311			(.5,069)		(.5,069)		.163,242				.5,330	07/02/2019	3AM
85231C-AA-3	St Louis Fed Office Bldg Tr GSA Gtd Ser		01/15/2012	Redemption 100,000			.79,641	.79,641	.79,641	.79,641						.79,641				.2,752	01/15/2019	1	
863579-CB-8	Structured Adj Rate Mtg Ln Ser 2004-14 C		03/01/2012	Paydown .....	.9,845		.9,845	.9,930	.9,903	.9,903			(.58)		(.58)		.9,845				.32	10/25/2034	2FM
86358Y-20-1	Structured Fin Adv ABS CDO III Principal		03/07/2012	Direct .....	.2,654,644		.2,674,610	.1,875,169	.1,849,888	.1,849,888			.57,124		.57,124		.1,907,012				.07/02/2037	5*	
86359A-QK-2	Structured Asset Sec Corp Ser 2003-12Xs		03/01/2012	Paydown .....	.7,208		.7,208	.7,208	.7,198	.7,198			.9		.9		.7,208				.88	04/25/2033	1FM
86359B-E7-2	Structured Asset Sec Corp Ser 2004-18H C		03/01/2012	Paydown .....	.366,498		.366,498	.362,775	.365,209	.365,209			1,288		1,288		.366,498				.2,512	10/25/2034	1FM
86359B-ZG-9	Structured Asset Sec Corp Ser 2004-17Xs		03/01/2012	Paydown .....	.192,987		.192,987	.192,927	.192,583	.192,583			.404		.404		.192,987				.1,218	09/25/2034	1FM
86359C-ZS-3	Structured Asset Sec Corp Ser 2004-15 Cl		03/01/2012	Paydown .....	.136,343		.136,343	.138,303	.137,734	.137,734			(.1,391)		(.1,391)		.136,343				.1,293	09/25/2034	2FM
86359D-FQ-5	Structured Asset Sec Corp Ser 2005-10 Cl		03/01/2012	Paydown .....	.32,237		.32,237	.32,584	.32,478	.32,478			(.241)		(.241)		.32,237				.258	06/25/2035	3FM
86359D-GQ-4	Structured Asset Sec Corp Ser 2005-10 Cl		03/01/2012	Paydown .....	.35,519		.35,519	.35,623	.35,490	.35,490			.30		.30		.35,519				.329	12/25/2034	2FM
86765B-AB-2	Sunoco Logistics Ptnrs Op LP Nt 7.250%		02/15/2012	Maturity .....	.2,000,000		.2,000,000	.1,987,027	.1,999,774	.1,999,774			.226		.226		.2,000,000				.72,500	02/15/2012	2FE
879240-AN-9	Tele-Communications Inc Deb Nt 9.800%		02/01/2012	Maturity .....	.2,000,000		.2,000,000	.2,151,420	.2,004,596	.2,004,596			(4,596)		(4,596)		.2,000,000				.98,000	02/01/2012	2FE
88031R-AA-6	Tenaska Alabama II Partners LP Sr Sec Nt		03/30/2012		.24,019		.24,019	.24,019	.24,019	.24,019						.24,019				.368	03/30/2023	2FE	
88615F-AF-3	Trident Seafoods Corp Sr Sec Nt 7.320%		03/15/2012		.2,000,000		.2,000,000	.2,000,000	.2,000,000	.2,000,000						.2,000,000				.73,200	03/15/2012	2	
90781#-AB-8	Union Pacific RR PTC Ser 2006-1 ABS 5.		01/02/2012		.1,270,699		.1,270,699	.1,270,699	.1,270,699	.1,270,699						.1,270,699				.88,242	01/02/2014	1	
90781#-AC-6	Union Pacific RR PTC Ser 2007-2 ABS 5.		01/30/2012		.1,329,904		.1,329,904	.1,329,904	.1,329,904	.1,329,904						.1,329,904				.36,639	07/30/2012	1	
90781#-AH-5	Union Pacific RR PTC Ser 2009-2 ABS 4.		02/27/2012		.1,213,227		.1,213,227	.1,213,227	.1,213,227	.1,213,227						.1,213,227				.24,810	08/27/2017	1	
91737#-AA-3	United States Govt SS Ls FinTr GSA Gtd P		03/15/2012		.88,721		.88,721	.88,429	.88,569	.88,569			152		152		.88,721				.696	11/15/2018	1
91740#-AA-8	United States of America BIA-2 Alberquer		03/15/2012		.7,416		.7,416	.7,416	.7,416	.7,416						.7,416				.71	10/15/2025	1	
91741#-AA-9	US Govt Ft Collins Tr GSA APHIS Ls CTL		03/15/2012		.41,140		.41,14																

## STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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

1 CUSIP Ident- ification	2 Description	3 For- eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation or Market In- dicator (a)							
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value														
.94978#-AU-1	Wells Fargo Bank Northwest NA MiWRA Ls Bk		03/15/2012	Redemption 100,000			6,618	6,929	.6,860			(242)		(242)								.82	05/15/2032	1				
.94978#-BC-0	Wells Fargo Bank Northwest NA CTL 6.59		03/01/2012	Redemption 100,000			12,298	12,298	12,298														.136	11/01/2022	2			
.94978#-AZ-4	Wells Fargo Mtg Backed Sec Tr Ser 2003-4		01/01/2012	Paydown	399,532	399,532	395,536	397,213			2,319			2,319									.1,831	06/25/2033	1FM			
.94983B-AM-1	Wells Fargo Mtg Backed Sec Tr Ser 2006-4		03/01/2012	Paydown	222,039	222,039	211,075	211,106			10,933			10,933									.1,883	04/25/2036	4AM			
.952355-B#-3	West Corp Term Ln B-5 Nt 3 4.49% 07/1		03/30/2012	Redemption 100,000			1,565	1,565	1,565														.18	07/15/2016	3FE			
.95235L-AJ-9	West Corp Term Ln B-4 Nt 3 4.11% 07/1		03/30/2012	Redemption 100,000			4,442	4,442	4,442														.51	07/15/2016	3FE			
.961068-AE-9	Westmoreland Mining LLC Sr Sec Nt 8.02		03/31/2012	Redemption 100,000			.56,000	.56,000	.56,000														.1,123	03/31/2018	3			
.96928#-AC-7	William Blair CTL PTC Ser 2004-1 CTL 7		03/25/2012	Various	29,148	(12,640)	(14,492)	1,058			28,090			28,090									.373	01/25/2023	2			
.97180*-YY-8	Wilmington Tr Co Lease Nt-Solvay Polymer		01/14/2012	Redemption 100,000			.59,759	.59,759	.67,196	.60,995		(1,237)		(1,237)									.2,313	01/14/2014	1			
.981468-AA-9	World Finl Ppty Fin Corp Tower Ser B CMB		03/01/2012	Paydown	124,614	124,614	129,451	125,351			(737)			(737)									.1,438	09/01/2013	1FM			
.98389B-AM-2	Xcel Energy Inc Sr Nt 4.700% 05/15/20		03/21/2012	Various	11,251,630	10,000,000	11,210,700	11,207,339			(26,324)			(26,324)									.152,097	11/15/2019	2FE			
.98881#-AA-4	ZC Specialty Ins Co Ser 2002-31 CTL 7		01/25/2012	Redemption 100,000			89,471	89,471	89,471														.3,283	12/23/2022	2			
.136454-AA-3	Canadian Pacific Railway Co Deb Nt Ser 9	A	01/13/2012	Call 101,6428	918,777	.918,777	1,127,826	952,483			(33,706)			(33,706)									.68,725	01/13/2014	2FE			
.80102#-AA-3	Sanimax GP Sr Nt 5.100% 06/29/12	A	02/17/2012	Credit Suisse First	2,032,855	2,000,000	2,000,000	2,000,000			32,855			32,855									.13,600	06/29/2012	2			
.878742-AV-7	Teck Cominco Ltd Co Gtd Nt 4.750% 01/1	A	02/06/2012	Boston Deutsche Bank Securities	1,098,480	1,000,000	1,021,370	1,020,689			(177)			(177)									.77,968	28,236	10/15/2021	2FE		
.05541V-AD-8	BG Energy Cap PLC Co Gtd Nt 2.875% 10/	F	01/04/2012	Redemption 100,000			5,131,950	5,000,000	5,110,850	5,110,556		(470)		(470)									.21,864	21,864	34,740	10/15/2016	1FE	
.74042J-AA-1	Preferred Term Sec Ltd XXI Nt Ser A-1 PT	R	03/22/2012	Redemption 100,000			22,464	22,464	22,464														.51	03/22/2038	3AM			
.922501-AA-9	Vega Container Vessel PLC Ser 2006-1A CI	F	02/10/2012	Paydown	50,148	50,148	24,828	24,828			25,320			25,320									.697	02/10/2021	1AM			
.A8417#-AA-7	Steinhoff Europe AG Sr Nt 5.020% 03/15	F	03/15/2012	Maturity	7,000,000	7,000,000	7,000,000	7,000,000			(174)			(174)									.175,700	03/15/2012	2			
.N4345#-AE-7	Iberdrola Intl BV Sr Nt 4.480% 02/09/1	F	02/09/2012	Maturity	5,000,000	5,000,000	5,010,21	5,000,174															.12,000	02/09/2012	1			
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)			137,069,274		131,841,685	136,373,541	135,366,557	187,080	302,873			489,953			135,937,160								1,132,115	1,132,115	2,359,315	XXX	XXX	
8399997. Total - Bonds - Part 4					142,451,629	137,224,040	141,733,633	140,726,743	187,080	325,038		512,118			141,319,515									1,132,115	1,132,115	2,425,530	XXX	XXX
8399998. Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX																		
8399999. Total - Bonds					142,451,629	137,224,040	141,733,633	140,726,743	187,080	325,038		512,118			141,319,515									1,132,115	1,132,115	2,425,530	XXX	XXX
8999997. Total - Preferred Stocks - Part 4					XXX																							
8999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX																		
8999999. Total - Preferred Stocks					XXX																							
.25247X-10-7 Dial Global Inc Com						03/30/2012	State Street Global Mkts	57,417,000	164,902			134,257	183,160	(48,903)										.30,645	.30,645	.30,645		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)							164,902	XXX	134,257	183,160	(48,903)																	
9799997. Total - Common Stocks - Part 4							164,902	XXX	134,257	183,160	(48,903)																	
9799998. Total - Common Stocks - Part 5							XXX	XXX	XXX	XXX	XXX																	
9799999. Total - Common Stocks							164,902	XXX	134,257	183,160	(48,903)																	
9899999. Total - Preferred and Common Stocks							164,902	XXX	134,257	183,160	(48,903)																	
9999999 - Totals							142,616,531	XXX	141,867,890	140,909,903	138,177	325,038		463,215		141,453,772		1,162,760	1,162,760	2,425,530	XXX	XXX						

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

## STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (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 Floating USD Receive Fixed USD Interest Rate Swap	AFS Bond -- 02582JDE7	D 1-1	Interest	Credit Suisse Intl	03/18/2005	03/15/2015		3,000,000	4.925 USD							34,934		367,606						25,969	100 / 100				
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate																34,934	XXX	367,606						25,969	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							(1,468)	(1,072,186)	(1,105,297)	(126,146)					14,764	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							(2,447)	(1,786,976)	(1,842,161)	(210,244)					24,607	100 / 100				
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 01297*AD0	D 1-1	Currency	Merrill Lynch Capital Svcs	09/01/2006	12/19/2012		3,400,000	6.1 USD -4.7 EUR							9,149	(211,959)	(171,071)	(103,408)					14,530	100 / 99.99				
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange																5,233	(3,071,120)	XXX	(3,118,529)	(439,798)					53,902	XXX	XXX		
0909999. Subtotal - Swaps - Hedging Effective																40,167	(3,071,120)	XXX	(2,750,923)	(439,798)					79,871	XXX	XXX		
0969999. Subtotal - Swaps - Hedging Other																													
1029999. Subtotal - Swaps - Replication																													
1089999. Subtotal - Swaps - Income Generation																													
1149999. Subtotal - Swaps - Other																													
1159999. Total Swaps - Interest Rate																	34,934	XXX	367,606						25,969	XXX	XXX		
1169999. Total Swaps - Credit Default																													
1179999. Total Swaps - Foreign Exchange																	5,233	(3,071,120)	XXX	(3,118,529)	(439,798)					53,902	XXX	XXX	
1189999. Total Swaps - Total Return																													
1199999. Total Swaps - Other																	40,167	(3,071,120)	XXX	(2,750,923)	(439,798)					79,871	XXX	XXX	
1209999. Total Swaps																													
1269999. Subtotal - Forwards																													
1399999. Subtotal - Hedging Effective																		40,167	(3,071,120)	XXX	(2,750,923)	(439,798)					79,871	XXX	XXX
1409999. Subtotal - Hedging Other																													
1419999. Subtotal - Replication																													
1429999. Subtotal - Income Generation																													
1439999. Subtotal - Other																													
1449999 - Totals																		40,167	(3,071,120)	XXX	(2,750,923)	(439,798)					79,871	XXX	XXX

STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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

Schedule DB - Part B - Section 1 - Futures Contracts Open  
**N O N E**

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

## STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE DB - PART D**

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description Counterparty or Exchange Traded	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book/Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral		
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX								
Bank of America Corp .....	Y.	Y.									
Barclays Bank PLC .....	Y.	Y.									
Credit Suisse Intl .....	Y.	Y.	457,000								
Deutsche Bank AG .....	Y.	Y.			(2,859,162)			367,606	(2,947,458)		25,969
Goldman Sachs Group .....	Y.	Y.									39,372
Merrill Lynch Capital Svcs .....	Y.	Y.			(211,959)						14,530
Morgan Stanley & Co Intl Ltd .....	Y.	Y.									
Royal Bank of Scotland PLC .....	Y.	Y.									
UBS AG .....	Y.	Y.									
0299999. Total NAIC 1 Designation			457,000		(3,071,120)			367,606	(3,118,529)		79,871
0899999 - Totals			457,000		(3,071,120)			367,606	(3,118,529)		79,871

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

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
..... Overnight Repos .....	.....	.....	.....	1,730,070	1,730,070	04/02/2012
8999999. Total - Short-Term Invested Assets (Schedule DA type)				1,730,070	1,730,070	XXX
9999999 - Totals				1,730,070	1,730,070	XXX

## General Interrogatories:

1. Total activity for the year to date Fair Value \$ .....(16,750,346) Book/Adjusted Carrying Value \$ .....(16,750,346)
2. Average balance for the year to date Fair Value \$ .....6,227,401 Book/Adjusted Carrying Value \$ .....6,227,401
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 Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
9999999 - Totals						XXX

## General Interrogatories:

1. Total activity for the year to date	Fair Value \$ .....	Book/Adjusted Carrying Value \$ .....
2. Average balance for the year to date	Fair Value \$ .....	Book/Adjusted Carrying Value \$ .....
3. Grand Total Schedule DL Part 1 and Part 2	Fair Value \$ .....1,730,070	Book/Adjusted Carrying Value \$ .....1,730,070

## STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Bank of New York Mellon	New York, NY				162,865	2,136,155	544,257	XXX
JPMorgan Chase	New York, NY				(3,463,821)	931,962	202,355	XXX
US Bank	Minneapolis, MN				58,400	424,619	1,079,280	XXX
0199998. Deposits in ...	2	depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX		(8,003)	(7,663)	(8,739) XXX
0199999. Totals - Open Depositories	XXX	XXX			(3,250,559)	3,485,073	1,817,153	XXX
0299998. Deposits in ...		depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX				XXX
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX			(3,250,559)	3,485,073	1,817,153	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX			(3,250,559)	3,485,073	1,817,153	XXX

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