



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 Ohio, State of Domicile or Port of Entry Ohio

Country of Domicile United States of America

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

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

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

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

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

Internet Web Site Address www.nationwide.com

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

Timothy Gerard Frommeyer	Eric Shawn Henderson #	Stephen Scott Rasmussen
Mark Raymond Thresher	Kirt Alan Walker	

State of Ohio SS:
County of Franklin

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

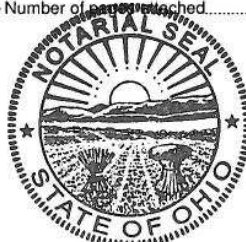
Kirt Alan Walker
President & COO

Robert William Horner, III
VP - Corp Governance & Secretary

David Patrick LaPaul
Sr VP & Treasurer

Subscribed and sworn to before me this 19 day of APRIL, 2012

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



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
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. Accrued Fees and Other Assets	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)		
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	16,945,809	17,352,334
4. Contract claims:		
4.1 Life	19,050,906	13,934,245
4.2 Accident and health		
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
DETAILS OF WRITE-INS		
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)
CAPITAL AND SURPLUS ACCOUNT			
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			
44. Change in asset valuation reserve	(4,294,150)	580,364	(4,694,201)
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
DETAILS OF WRITE-INS			
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
Cash from Operations			
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
Cash from Investments			
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)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			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
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	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)			

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	\$ -	\$ -	\$ -

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				
	Level 1	Level 2	Level 3	Total
Assets at fair value				
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 ¹	1,229,290,070	-	-	1,229,290,070
Total assets at fair value	\$ 1,229,354,234	\$ 10,241,964	\$ 170,725	\$ 1,239,766,923

¹The 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				Transfers into Level 3	Transfers Out of Level 3	Balance as of March 31, 2012
		In Earnings	Unrealized in Surplus	Purchases	Issuances	Sales	Settlements			
Assets at fair value										
Bonds:										
Industrial & miscellaneous	\$ 202,864	\$ -	\$ (135,881)	\$ 15,877	\$ -	\$ (22)	\$ (20)	\$ 1,246	\$ -	\$ 84,064
Total bonds	\$ 202,864	-	(135,881)	15,877	-	(22)	(20)	1,246	-	\$ 84,064
Assets at fair value:										
Common stocks	\$ 44,526	\$ -	\$ 42,135	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 86,661
Total assets at fair value	\$ 247,390	\$ -	\$ (93,746)	\$ 15,877	\$ -	\$ (22)	\$ (20)	\$ 1,246	\$ -	\$ 170,725

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:

	Carrying Value	Aggregate Fair Value	Level 1	Level 2	Level 3
Assets:					
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	-
Total assets	<u>\$ 4,217,882,977</u>	<u>\$ 4,476,692,819</u>	<u>\$ 52,191,721</u>	<u>\$ 3,790,002,288</u>	<u>\$ 634,498,810</u>
Liabilities:					
Derivative liabilities	\$ 3,071,120	\$ 3,118,529	\$ -	\$ 3,118,529	\$ -
Total Liabilities	<u>\$ 3,071,120</u>	<u>\$ 3,118,529</u>	<u>\$ -</u>	<u>\$ 3,118,529</u>	<u>\$ -</u>

- (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 [☒]
- 1.2

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

Yes [☐] No [☐]
- 2.1

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

Yes [☐] No [☒]
- 2.2

If yes, date of change:
3.

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

Yes [☐] No [☒]

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

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

Yes [☐] No [☒]
- 4.2

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

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

5.

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

Yes [☐] No [☒] N/A [☐]

If yes, attach an explanation.
- 6.1

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

12/31/2011
- 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 [☒]
- 6.6

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

Yes [☐] No [☐] N/A [☒]
- 7.1

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

Yes [☐] No [☒]
- 7.2

If yes, give full information:
- 8.1

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

Yes [☐] No [☒]
- 8.2

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

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

Yes [☒] No [☐]
- 8.4

If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the 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		
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?
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

Yes [X] No []
- 9.11

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

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

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

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

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [X] No []
- 10.2

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

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 [X]
- 11.2

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

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

\$
13.

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

\$
- 14.1

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

Yes [X] No []
- 14.2

If yes, please complete the following:
- | | 1 | 2 |
|---|---|--|
| | Prior Year-End
Book/Adjusted
Carrying Value | Current Quarter
Book/Adjusted
Carrying Value |
| 14.21 Bonds | \$ | \$ |
| 14.22 Preferred Stock | \$ | \$ |
| 14.23 Common Stock | \$ | \$ |
| 14.24 Short-Term Investments | \$ | \$ |
| 14.25 Mortgage Loans on Real Estate | \$ 14,139,205 | \$ 14,054,681 |
| 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 | \$ | \$ |
- 15.1

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

Yes [X] No []
- 15.2

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

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

STATEMENT AS OF 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:

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

\$

459,329,420

1.14

Total Mortgages in Good Standing

\$

459,329,420

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

3,676,361

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)

\$

463,005,781

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 [] No [X]

3.2

If yes, please provide the amount of custodial funds held as of the reporting date

\$

3.3

Do you act as an administrator for health savings accounts?

Yes [] No [X]

3.4

If yes, please provide the balance of the funds administered as of the reporting date

\$

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

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Is Insurer Authorized? (Yes or No)
			NONE			

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

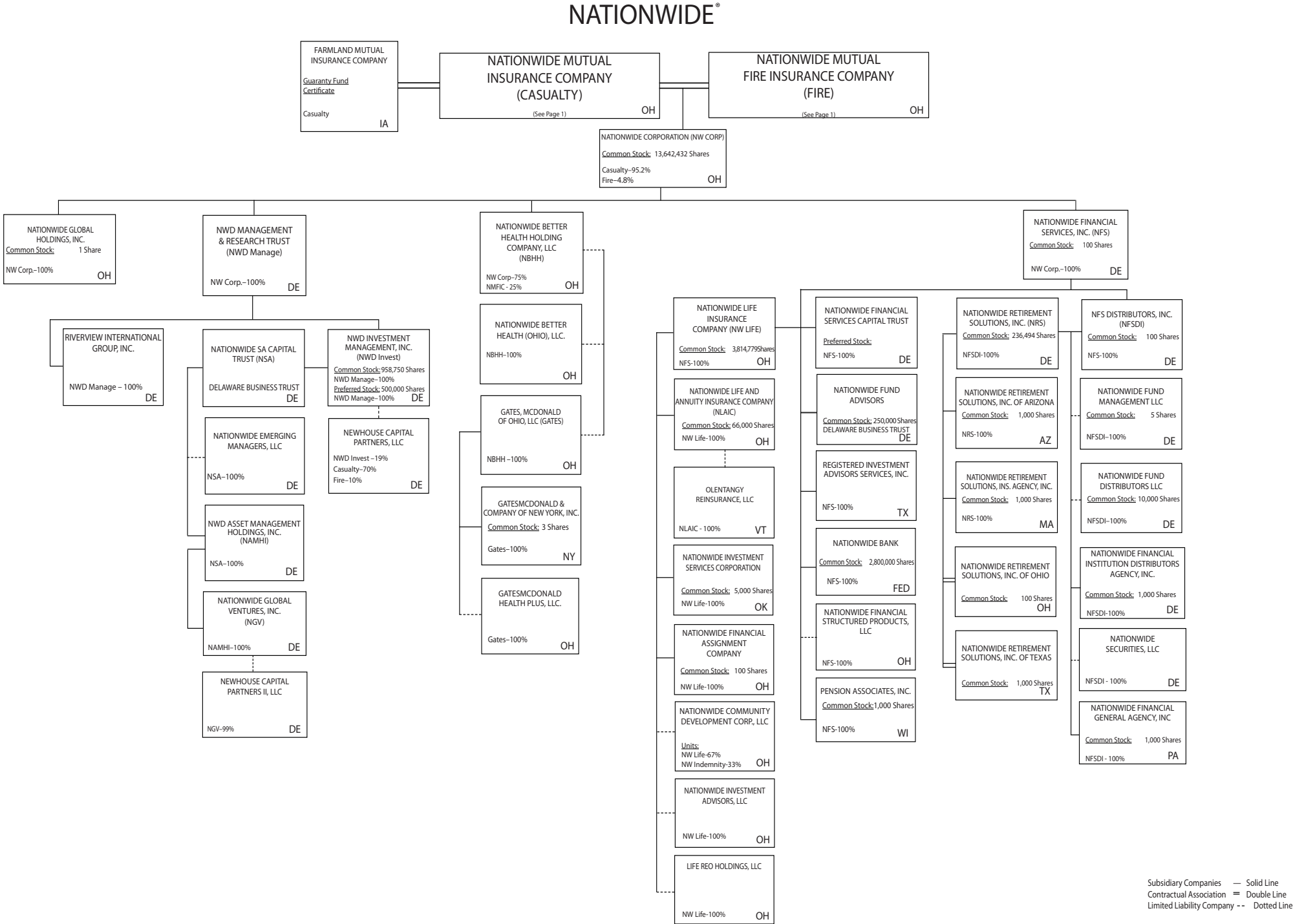
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories								
			Direct Business Only					
			Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
			2 Life Insurance Premiums	3 Annuity Considerations				
States, Etc.			Active Status					
1.	Alabama	AL	L	1,166,293		1,272,324	2,438,617	
2.	Alaska	AK	L	45,554			45,554	
3.	Arizona	AZ	L	2,025,736		1,940,008	3,965,744	
4.	Arkansas	AR	L	730,079		478,571	1,208,650	
5.	California	CA	L	11,245,130		4,182,263	15,427,393	
6.	Colorado	CO	L	1,295,193		262,491	1,557,684	
7.	Connecticut	CT	L	1,015,383		134,684	1,150,067	
8.	Delaware	DE	L	4,124,474		6,051,699	10,176,173	
9.	District of Columbia	DC	L	121,377		300	121,677	
10.	Florida	FL	L	5,332,551	184	1,888,394	7,221,129	
11.	Georgia	GA	L	2,234,030		1,805,206	4,039,236	
12.	Hawaii	HI	L	444,067		16,842,928	17,286,995	
13.	Idaho	ID	L	264,853		8,448	273,301	
14.	Illinois	IL	L	2,079,040	47,693	4,382,917	6,509,650	
15.	Indiana	IN	L	1,127,134		1,132,023	2,259,157	
16.	Iowa	IA	L	466,208	43,971	4,200	514,379	
17.	Kansas	KS	L	783,333		(8,552)	774,781	
18.	Kentucky	KY	L	1,019,641		815,959	1,835,600	
19.	Louisiana	LA	L	534,287		1,056,078	1,590,365	
20.	Maine	ME	L	115,284			115,284	
21.	Maryland	MD	L	3,487,982	42,328	3,961,513	7,491,823	
22.	Massachusetts	MA	L	681,400		495,246	1,176,646	
23.	Michigan	MI	L	4,681,394		11,098,672	15,780,066	
24.	Minnesota	MN	L	1,118,003		24,950	1,142,953	
25.	Mississippi	MS	L	847,107		2,151,199	2,998,306	
26.	Missouri	MO	L	897,550		2,114,166	3,011,716	
27.	Montana	MT	L	109,518		3,150	112,668	
28.	Nebraska	NE	L	373,704		387,351	761,055	
29.	Nevada	NV	L	459,699		244,914	704,613	
30.	New Hampshire	NH	L	229,389			229,389	
31.	New Jersey	NJ	L	3,302,824	167,644	390,217	3,860,685	
32.	New Mexico	NM	L	150,933		144,000	294,933	
33.	New York	NY	N	82,493		76,751	159,244	
34.	North Carolina	NC	L	6,434,554		2,630,083	9,064,637	
35.	North Dakota	ND	L	178,014		300	178,314	
36.	Ohio	OH	L	6,188,234	46,881	3,330,271	9,565,386	
37.	Oklahoma	OK	L	311,100		496,790	807,890	
38.	Oregon	OR	L	981,989		1,632,916	2,614,905	
39.	Pennsylvania	PA	L	9,410,125	49	9,182,753	18,592,927	
40.	Rhode Island	RI	L	464,465		367	464,832	
41.	South Carolina	SC	L	1,567,893		348,069	1,915,962	
42.	South Dakota	SD	L	1,077,344		400,000	1,477,344	
43.	Tennessee	TN	L	1,843,585	211	7,773,545	9,617,341	
44.	Texas	TX	L	6,001,729	30,144	7,686,578	13,718,451	
45.	Utah	UT	L	826,663		1,215,970	2,042,633	
46.	Vermont	VT	L	143,321			143,321	
47.	Virginia	VA	L	4,659,425	25	1,115,711	5,775,161	
48.	Washington	WA	L	1,380,112	284,340	827,001	2,491,453	
49.	West Virginia	WV	L	1,454,909		811,436	2,266,345	
50.	Wisconsin	WI	L	874,623		963,795	1,838,418	
51.	Wyoming	WY	L	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.



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	1
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	1
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	...1 ...
...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	...VA ...	...OTH ...	Nationwide Mutual Insurance Company	Limited partner /no control		other non-Nationwide	
...0140 ...	Nationwide	..18961	68-0066866				Crestbrook Insurance Company	...OH ...	...JA ...	Nationwide Mutual Insurance Company	Ownership		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		31-1486309				Crewville, Ltd.	...OH ...	...NIA ...	Nationwide Realty Investors, Ltd.	Ownership		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide	..42587	42-1207150				Depositors Insurance Company	...IA ...	...JA ...	ALL IED 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	...IA ...	...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	...1 ...
...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	...OH ...	...NIA ...	Nationwide Better Health Holding Company, LLC	Ownership		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		13-4933584				Gates, McDonald & Company of New York, Inc.	...NY ...	...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 ...	...OTH ...	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	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		31-0871532				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

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...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		31-4416546				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		04-3679407				Nationwide Emerging Managers, LLC	...DE...	NIA	Nationwide SA Capital Trust	Ownership		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		05-0630007				Nationwide Exclusive Agent Risk Purchasing Group, LLC	...OH...	NIA	Insurance Intermediaries, Inc.	Ownership		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		31-1667326				Nationwide Financial Assignment Company	...OH...	NIA	Nationwide Life Insurance Company	Ownership		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		23-2412039				Nationwide Financial General Agency, Inc.	...PA...	NIA	NFS Distributors, Inc.	Ownership		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		31-1316276				Nationwide Financial Institution Distributors Agency, Inc.	...DE...	NIA	NFS Distributors, Inc.	Ownership		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		31-6554353				Nationwide Financial Services Capital Trust	...DE...	NIA	Nationwide Financial Services, Inc.	Ownership		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		31-1486870				Nationwide Financial Services, Inc.	...DE...	NIA	Nationwide Corporation	Ownership		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		80-0081970				Nationwide Financial Structured Products, LLC	...OH...	NIA	Nationwide Financial Services, Inc.	Ownership		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		52-6969857				Nationwide Fund Advisors	...DE...	NIA	Nationwide Financial Services, Inc.	Ownership		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		31-1748721				Nationwide Fund Distributors LLC	...DE...	NIA	NFS Distributors, Inc.	Ownership		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		31-0900518				Nationwide Fund Management LLC	...DE...	NIA	NFS Distributors, Inc.	Ownership		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide	...23760	31-4425763				Nationwide General Insurance Company	...OH...	JA	Nationwide Mutual Insurance Company	Ownership		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		31-1570938				Nationwide Global Holdings, Inc.	...OH...	NIA	Nationwide Corporation	Ownership		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		04-3732385				Nationwide Global Ventures, Inc.	...DE...	NIA	Nationwide Asset Management Holdings, Inc.	Ownership		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		31-1399201				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	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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...0140 ...	Nationwide66869 ...	31-4156830	Nationwide Life Insurance CompanyOH...	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, LLCOH...	NIA.....	Nationwide Life Insurance Company	Other.....	Nationwide Mutual Insurance Company

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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		75-3191025				Nationwide Mutual Capital I, LLC	DE	NIA	Nationwide Mutual Capital, LLC	Ownership.....		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide						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	Ownership.....		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.	JA	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	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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...0140 ...	Nationwide						Newhouse Capital Partners, LLC	DE	NIA	NWD 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	DC	NIA	Nationwide Life Insurance Company	Ownership.....		Nationwide Mutual Insurance Company	1
...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 Company	Ownership.....		Nationwide Mutual Insurance Company	1
...0140 ...	Nationwide		26-0351004				North Bank Condominium Home Owners Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	
...0140 ...	Nationwide		20-4939866				North of Third, LLC	OH	NIA	NRI Equity Land Investments, LLC			Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		26-4083207				Northstar Commercial Development, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership.....		Nationwide Mutual Insurance Company	1
...0140 ...	Nationwide		26-4083354				Northstar Residential Developments, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership.....		Nationwide Mutual Insurance Company	1
...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						NRI Equity Tampa, LLC	OH	OTH	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	NIA	Nationwide Realty Investors, Ltd.	Ownership.....		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		31-1486309				NRI Telecom, LLC	OH	NIA	NWD 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

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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		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 Coppel, LLC			Nationwide Mutual Insurance			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						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			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						NW-Southline, LLC	OH	NIA	NW-REI, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		27-4749587				NW-Taylor Farmer Jack, LLC	OH	NIA	NW-REI, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		27-4387563				NW-University, LLC	DE	NIA	NW-REI, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		31-0947092				OCH Company, LLC			Nationwide Realty Investors, Ltd.			Nationwide Mutual Insurance Company	
0140	Nationwide		31-0947092				Ohio Center Hotel Company, Ltd.	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		26-0263012				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	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 Perce-ntage	Ultimate Controlling Entity(ies)/Person(s)	*
0140	Nationwide	13999	27-1712056				Olentangy 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				Pizzuti 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.	JA	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						Privilege Underwriters, Inc.	FL	JA	Other non-Nationwide	n/a		Other non-Nationwide	
4664	Pure	13204	26-3109178				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		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			Nationwide Realty Investors, Ltd.			Nationwide Mutual Insurance Company	
0140	Nationwide		52-2031677				THI Holdings (Delaware), Inc.	OH	NIA		Ownership			1
0140	Nationwide							DE	NIA	Nationwide Mutual Insurance Company	Ownership		Nationwide Mutual Insurance Company	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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.

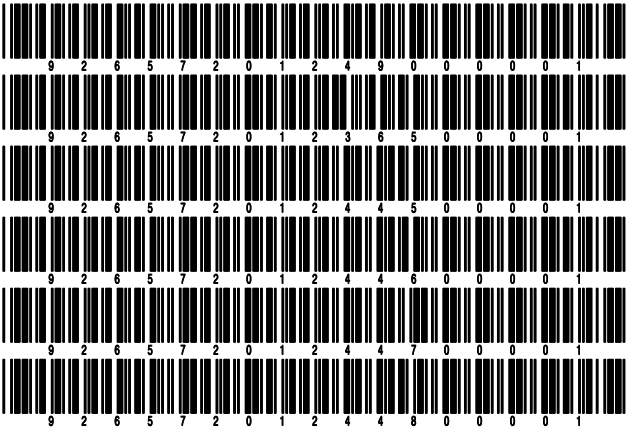
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required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

Explanation:

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

Bar Code:

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



SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	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	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. 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	2
	Year to Date	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
BONDS								
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
PREFERRED STOCK								
8. Class 1								
9. Class 2								
10. Class 3								
11. Class 4								
12. Class 5								
13. Class 6								
14. Total Preferred Stock								
15. Total Bonds and Preferred Stock	3,521,403,561	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 \$

SCHEDULE DA - PART 1

Short-Term Investments

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

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	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

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

SCHEDULE B - PART 2

[illegible]

SCHEDULE B - PART 3

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid- eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
00-1000692	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				

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	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1001025	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	RANCHO 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	WV		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			

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SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1100712	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	CHEEKTOWAGA	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	CHEEKTOWAGA	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			

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SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-9000086	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			
02999999. Mortgages with partial repayments						369,554,346							5,233,957	5,233,957			
05999999 - 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	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
31396F-G3-1	FHLMC REMIC Ser 3068 Cl Z 5.500% 11/15		.03/01/2012	Interest Capitalization		270,020	270,020		1
3199999	Subtotal - Bonds - U.S. Special Revenues					270,020	270,020		XXX
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	HRPT 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 BIDS Dealer		9,180,960	8,000,000	189,444	1FE
465685-AE-5	ITC Holdings Corp Sr Nt 6.050% 01/31/1		.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	Tax Free Exchange		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			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 BIDS Dealer		8,000,000	8,000,000		1Z
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					284,473,246	269,804,048	1,808,305	XXX
8399997	Total - Bonds - Part 3					284,743,266	270,074,068	1,808,305	XXX
8399998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX
8399999	Total - Bonds					284,743,266	270,074,068	1,808,305	XXX
86358X-20-3	SFA ABS CDO III LTD Pfd	F	.03/07/2012	Direct	1,266,000		0.00		6PUFE
8499999	Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						XXX		XXX
8999997	Total - Preferred Stocks - Part 3						XXX		XXX
8999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
8999999	Total - Preferred Stocks						XXX		XXX
9799997	Total - Common Stocks - Part 3						XXX		XXX
9799998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
9799999	Total - Common Stocks						XXX		XXX
9899999	Total - Preferred and Common Stocks						XXX		XXX
9999999	Totals					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	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Design-ation or Market In-dicator (a)
36209M-YH-1	GNMA 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				189	.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
				Redemption	100.0000																
71646X-AA-6	Petrodrill Four Ltd US Govt Gld Title XI		01/15/2012			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 #100046 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				1,758	.09/15/2018	1
313372-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
313376-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
31337E-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
31337K-SG-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	1,536	1,528		(98)		(98)		1,430				17	.01/17/2037	1
313602-3E-2	FNMA REMIC Ser 1989-67D 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 1988-15A 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 1989-19A 10.300% 04/25/1		03/01/2012	Paydown		898	898	946	894		.5		.5		898				15	.04/25/2019	1
313602-W4-2	FNMA REMIC Ser 1989-62G 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 1989-86E 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 1989-90E 8.700% 12/25/1		03/01/2012	Paydown		327	327	357	336		(8)		(8)		327				6	.12/25/2019	1
31371H-FZ-6	FNMA Pool #252284 6.500% 01/25/29		03/01/2012	Paydown		13,425	13,425	13,354	13,355		.70		.70		13,425				94	.01/25/2029	1
31371L-O9-7	FNMA Pool #254928 3.500% 08/25/18		03/01/2012	Paydown		63,367	63,367	60,021	61,451		1,916		1,916		63,367				523	.08/25/2018	1
31377F-B4-7	FNMA DUS Pool #375459 6.775% 10/25/12		03/01/2012	Paydown		16,612	16,612	18,746	16,799		(187)		(187)		16,612				188	.10/25/2012	1
31377T-SX-0	FNMA DUS Pool #387062 5.830% 08/25/14		03/01/2012	Paydown		7,886	7,886	8,315	7,988		(101)		(101)		7,886				82	.08/25/2014	1
31392A-F5-2	FNMA Ser 2001-73 CI PG 6.000% 09/25/31		03/01/2012	Paydown		199,975	199,975	2													

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	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation or Market In- dicator (a)
.31398V-ZX-7	PHLMC REMIC Ser 3660 CI H 4.500% 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 3.500% 07/25/18		03/01/2012	Paydown		3,321	3,321	3,145	3,200		120		120		3,321				19	07/25/2018	1
.31402Q-NH-0	FNMA Pool #734892 3.500% 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
.31403B-3K-7	FNMA Pool #744302 3.500% 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 6.000% 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-WY-6	Ohio St Econ Development Rev Txb1 Enterp		03/01/2012	Call 100.0000		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 CI 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		4,510		14,840				171	09/15/2033	4FM
.000780-HX-7	ABN AMRO Mtg Corp Ser 2003-8 CI 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 CI 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 100.0000		90,481	90,481	90,481	90,481						90,481				1,118	07/01/2015	3
.01877K-AB-9	Alliance Pipeline LP Sr Nt 6.996% 12/3		01/01/2012			1,286	1,286	1,281	1,283		3		3		1,286					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				2,040	03/25/2037	4FM
.023775-AA-7	American Airlines Inc PTC Ser 2005-1 CI		03/29/2012			43,962	43,962	43,962	43,962						43,962				1,123	09/29/2012	2AM
.02639M-AC-0	American General Mtg Ser 2003-1 CI A3 RM		03/01/2012	Paydown		26,947	26,947	26,933	26,891		56		56		200				200	04/25/2033	1FM
.02639M-AD-8	American General Mtg Ser 2003-1 CI M1 RM		03/01/2012	Paydown		51,607	51,607	50,552	51,131		476		476		51,607				403	04/25/2033	1FM
.02660T-ER-0	American Home Mtg Inv Tr Ser 2005-2 CI 5		03/01/2012	Paydown		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%		02/10/2012	Call 100.0000		39,904	39,904	41,118	39,955		(51)		(51)		39,904				499	05/10/2012	1
.02780*-AA-0	American National Bank & Tr CTL 7.500%		01/10/2012	Redemption 100.0000		9,836	9,836	10,135	9,849		(13)		(13)		9,836				61	05/10/2012	1
.03334#-AA-7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.3		03/15/2012			18,767	18,767	18,767	18,767						18,767				199	02/15/2025	1
.040104-BW-0	Argent Securities Inc Ser 2003-WD CI 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			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 100.0000		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			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-7	Bank 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	Bank 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	Bank 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-QT-8	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	
.105667-AB-5	Bravo Mtg Loan Trust Ser 2006-1 CI A2 RM		03/26/2012	Paydown		127,900	127,900	72,674	72,674		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 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				33,800	03/21/2013	3
.12189P-AF-9	Burlington Northern Santa Fe EETC Ser 99		01/02/2012			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 CI 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
.12644#-CA-1	CTL Cap Tr Ser 2004-17 Texas Instr CTL		03/15/2012	Redemption 100.0000		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			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	CWBS Inc Ser 2006-6CB CI 1A4 RMBS 5.5		03/01/2012	Paydown		72,426	72,426	62,164	62,164		10,262		10,262		72,426				677	05/25/2036	4FM
.12669A-E9-5	CWHL Inc Ser 2006-0A4 CI A1 RMBS 1.142		03/01/2012	Paydown		238,506	238,506	190,667	99,610	91,058	47,839		138,897		238,506				533	04/25/2046	1FM
.12669A-E9-5	CWHL Inc Ser 2006-0A4 CI A1 RMBS 1.178		01/01/2012	Paydown		143,424	143,424	59,899	54,757		28,768		83,525		140				140	04/25/2046	1FM
.12669E-3P-9	CWALT Loan Tr Ser 2003-J9 CI 1A6 RMBS		03/01/2012	Paydown		98,789	98,789	96,014	97,200		1,589		1,589		98,789				973	10/25/2033	1FM

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation or Market In- dicator (a)
12946#-AA-6 14155#-AA-8	Calegari /Gregoire A/ CTL 7.625% 11/15 Cardinals Ballpark LLC Sr Nt 5.720% 09		03/15/2012 02/29/2012	Redemption Various	100.0000	37,886 4,132,507	37,886 4,132,507	39,172 4,132,507	38,122 4,132,507			(235)	(235)		37,886 4,132,507				482 99,352	11/15/2013 09/30/2027	1 2
14155#-AB-6 149837-AA-4	Cardinals Ballpark LLC Sr Nt 5.770% 09 CBA Small Balance Comm Mtg Tr Frnch Ln S		03/30/2012 03/26/2012	Redemption Paydown	100.0000	80,653 47,374	80,653 47,374	80,653 18,826	80,653 18,826			28,548	28,548		80,653 47,374				2,327 37	09/30/2027 06/25/2038	2Z 6FE
15005N-AD-4 15131G-QM-9	Cedar Brakes II LLC Sr Nt Ser C 9.875% Cendant Mortgage Corp Ser 2003-3P CI A6		03/01/2012 03/01/2012	Redemption Paydown	100.0000	574,133 435,260	574,133 435,260	680,968 440,156	593,798 436,245		(19,665) (986)		(19,665) (986)		574,133 435,260				28,348 4,744	09/01/2013 03/25/2033	2FE 1FM
15189#-AA-7	Centerpoint Anchorage Tr PTC Lease Bkd C		03/15/2012	Redemption	100.0000	43,016	43,016	43,016	43,016						43,016				568	09/15/2022	2
16119#-AA-8 16678R-DU-8 171265-AD-3	Charter Communications TL C-Ext 1L Nt 2 Chevy Chase Mtg Funding Corp Ser 2005-3A Chugach Electric Association Sr Nt 2002		03/30/2012 03/26/2012 02/01/2012	Paydown Paydown Maturity		12,531 45,838 1,500,000	12,531 45,838 1,500,000	11,779 44,921 1,646,085	11,938 45,126 1,501,664		593 711 (1,664)		593 711 (1,664)		12,531 45,838 1,500,000				121 43 46,500	09/06/2016 07/25/2036 02/01/2012	3FE 4FM 1FE
17275R-AF-9 17275R-AH-5 172905-BB-6 17306U-BD-9 17306U-CE-6 17307G-MC-9	Cisco Sys Inc Nt 5.500% 01/15/40 Cisco Sys Inc Sr Nt 4.450% 01/15/20 Citibank NA Ser 1986-P CI 1 RMBS 9.500 Citifinancial Mtg Sec Inc Ser 2003-2 CI Citifinancial Mtg Sec Inc Ser 2004-1 CI Citigroup Mtg Ln Tr Ser 2004-HYB4 CI AA		03/29/2012 01/04/2012 03/01/2012 03/01/2012 03/01/2012 03/25/2012	Citigroup Merrill Lynch Paydown Paydown Paydown Paydown		2,363,580 5,685,600 125 37,394 86,849 5,997	2,000,000 5,000,000 125 37,394 86,849 5,997	2,376,740 5,708,150 127 35,244 86,845 6,004	2,375,255 5,706,280 125 36,205 86,757 6,003		(1,760) (1,662)		(1,760) (1,662)	2,373,495 5,704,618 125 37,394 86,849 5,997		(9,915) (19,018)	(9,915) (19,018)	78,833 107,542 2 222 531 4	01/15/2040 01/15/2020 10/25/2016 05/25/2033 04/25/2034 12/25/2034	1FE 1FE 1FM 1FM 1FM 1FM	
210805-CB-1 225458-BU-1 225458-KJ-2	Continental Airlines Inc EETC Ser 1998-1 CS First Boston Mtg Sec Corp Ser 2005-1 CS First Boston Mtg Sec Corp Ser 2005-6		03/15/2012 03/01/2012 03/01/2012	Paydown Paydown Paydown		287,729 23,786 83,175	287,729 23,786 83,175	277,139 23,983 81,563	282,842 23,832 82,405		4,887 (47) 770		4,887 (47) 770		287,729 23,786 83,175				9,564 208 639	03/15/2019 05/25/2028 07/25/2035	2AM 1FM 1FM
22942G-AK-5	Cablevision (CSC Holdings) Incremental T		03/30/2012	Redemption	100.0000	2,472	2,472	2,472	2,472						2,472				21	03/29/2016	2FE
24736C-AG-9 251510-AW-3 251510-FX-6 251563-CB-6	Delta Airlines X0 Equip TL Nt 1 4.081% Deutsche Alt-A Sec Inc Ser 2003-2XS CI A Deutsche Alt-A Sec Inc Ser 2005-4 CI A6 Deutsche Mtg Sec Inc Ser 2004-1 CI A6 RM		03/30/2012 03/01/2012 03/01/2012 03/01/2012	Paydown Paydown Paydown Paydown		72,780 395,980 73,561 209,902	72,780 395,980 73,561 209,902	72,780 395,896 69,018 209,843	72,780 395,358 69,018 209,533		622 4,543 369		622 4,543 369		72,780 395,980 73,561 209,902				750 3,729 570 1,506	04/30/2012 09/25/2033 09/25/2035 12/25/2033	3FE 1FM 4FM 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		2,965,005		43,545	43,545	28,188	12/01/2041	1FE
25654#-AA-0 25755T-AA-8 26441C-AF-2 268668-FD-7	Dodger Tickets LLC 1st Mtg Bd 5.660% 0 Domino's Pizza Master Trust Frnch Ln Ser Duke Energy Corp Sr Nt 3.550% 09/15/21 EMC Mtg Loan Tr Ser 2006-A CI A RMBS 0		03/31/2012 03/23/2012 03/21/2012 03/26/2012	Redemption Call US Bancorp Paydown	100.0000	56,637 3,000,000 5,116,750 38,578	56,637 3,000,000 5,000,000 38,578	56,637 2,999,885 5,113,200 30,582	56,637 2,999,986 5,112,974 30,582		14 (2,195) 7,996		14 (2,195) 7,996		56,637 3,000,000 5,110,779 38,578			5,971 5,971	3,206 64,886 104,528 47	03/31/2030 04/25/2037 06/15/2021 12/25/2042	2FE 2FE 2FE 1FM
29272#-AA-4	Energy Plaza Lease PassThru Tr Ser A1 CI		02/14/2012	Redemption	100.0000	145,833	145,833	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	100.0000	75,800	75,800	76,387	76,280		(480)		(480)		75,800					02/28/2016	2
30251T-AA-7 31331F-AW-1 31331F-AY-7	FNBC 1993-A Pass Through Trust PTC Ser 1 Fedex Corp PTC Ser 1997-1C ABS 7.650% Fedex Corp PTC Ser 1998-1 CI B ABS 6.8		01/05/2012 02/10/2012 01/15/2012	Redemption Call Paydown	100.0000	182,828 852,255 81,092	182,828 852,255 81,092	231,001 881,032 81,092	200,257 862,988 81,092		(17,430) (10,733)		(17,430) (10,733)		182,828 852,255 81,092				7,386 37,126 2,775	01/05/2018 01/15/2014 01/15/2019	1FE 2FE 2AM
32007U-AG-4 32007U-AG-4 32051G-DS-1 32051G-GZ-2 32051G-GZ-2 36170U-BX-8 36185N-4G-2	First Data Corp Term Ln B2 Nt 1 2.992% First Data Corp Term Ln B2 Nt 1 2.992% First Horizon ABS Tr Ser 2004-HE4 CI A4 First Horizon Mtg PT Tr Ser 2005-1 CI 1A G-FORCE LLC Ser 2005-RR2 CI A2 CMBS 5 GMAC Mtg Corp Loan Tr Ser 2004-J4 CI A3		03/23/2012 03/26/2012 03/01/2012 03/01/2012 03/01/2012 03/01/2012 02/01/2012	Paydown Tax Free Exchange Paydown Paydown Paydown Paydown		123,872 279,196 19,434 43,961 265,501 520,688	123,872 307,515 19,434 43,961 265,501 520,688	105,756 264,818 18,094 44,332 266,824 516,783	111,486 276,793 18,094 43,938 264,728 518,715		12,386 2,403 1,340 23 773 1,973		12,386 2,403 1,340 23 773 1,973	123,872 279,196 19,434 43,961 265,501 520,688				1,138 2,238 192 385 2,892 3,311	09/24/2014 09/24/2014 07/25/2019 07/25/2026 12/25/2039 09/25/2034	4FE 4FE 2FM 1FM 1FE 1FM	
36225#-AA-1 362253-AA-4 36226M-AE-3 36228F-3Q-7 36242D-DE-0	GSA IRS Lease Tr PTC Ser 2009 CTL 5.93 GSA Guam LP Gen Svcs Admin Lease Oblig C GRMT Mtg Loan Tr Ser 2001-1A CI A5 RMBS GS Mortgage Securities Corp Ser 2004-3 C GS Mortgage Securities Corp Ser 2004-7 C		03/11/2012 01/01/2012 03/01/2012 03/01/2012 03/01/2012	Redemption Various Paydown Paydown Paydown		158,569 47,393 232,537 413,236	158,569 47,393 232,537 413,236	158,569 47,395 232,528 413,222	158,569 47,228 232,215 412,763		(486) 486 165 322 473		486 486 165 322 473	158,569 47,393 232,537 413,236				1,570 526 2,042 3,924	09/11/2030 12/15/2012 07/20/2031 04/25/2034 06/25/2034	1 1 1FM 1FM 1FM	

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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 Ident-ification	Description	For-ign	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	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Design-ation or Market In-dicator (a)
.368907-AC-5	General American Trans Corp EETC Ser 199		02/28/2012	Paydown Redemption 100.0000		2,716	2,716	2,777	2,733		(17)		(17)		2,716				102	02/28/2015	3AM
.438499-AA-3	Honeywell En Sav Perf CtrctTr PTC Nt ABS		03/01/2012			114,898	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					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	59,050					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	48,205					73	08/25/2035	1FM
.45254T-PM-0	IMPAC Secd Assets CMN Owner Tr Ser 2004-		03/01/2012	Paydown		405,026	405,026	405,024	404,552		473		473	405,026					3,625	08/25/2034	1FM
.45254T-TN-4	IMPAC Secd Assets CMN Owner Tr Ser 2006-		03/26/2012	Paydown		256,600	256,600	256,600	256,600					256,600					374	05/25/2036	1FM
.45660N-J8-9	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-YZ-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	1,556	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)	60,500	10/01/2021	1FE
.466247-MU-4	JP Morgan Mtg Tr Ser 2005-S1 Cl 2A3 RMBS		03/01/2012	Paydown		24,191	24,191	24,391	24,331		(140)		(140)	24,191					274	01/25/2035	2FM
.46625Y-P7-2	JP Morgan Chase Comm Mtg Secs Ser 2006-L		03/01/2012	Paydown Redemption 100.0000		110,136	110,136	110,681	110,126		10		10	110,136					1,053	04/15/2043	1FM
.49725V-AA-0	Kiowa Power Partners LLC Ser A Sr Sec Nt		03/30/2012	Redemption 100.0000		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			10,594	10,594	11,192	10,958		(364)		(364)	10,594					134	12/15/2022	2
.52465*-BF-1	Legg Mason Mtg Cap Corp Ser 2001-CTL-25		03/10/2012	Various Redemption 100.0000		23,551	23,551	25,540	24,871		(1,319)		(1,319)	23,551					251	04/10/2017	1
.52467*-BC-8	Legg Mason Mtg Cap Corp Ser 2003 Cl A CT		03/15/2012			30,802	30,802	33,879	32,286		(1,484)		(1,484)	30,802					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	31,761	36,780	12		36,792	50,552					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	03/12/2012	1
.55265K-F6-1	Master Asset Sec Tr Ser 2003-7 Cl 4A3 R		03/01/2012	Paydown		205,785	205,785	194,210	199,721		6,065		6,065	205,785					1,701	09/25/2033	1FM
.55265K-Q3-6	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	10/25/2033	1FM
.576434-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	01/25/2035	2FM
.576434-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	03/25/2035	2FM
.576434-N2-6	Master Asset Securitization Tr Ser 2005-		03/01/2012	Paydown		5,077	5,077	4,992	5,006		71		71	5,077					51	04/25/2035	1FM
.576434-UH-5	Master Asset Securitization Tr Ser 2004-		03/01/2012	Paydown		53,296	53,296	53,296	53,296					53,296					551	08/25/2034	1FM
.576434-WD-2	Master Asset Securitization Tr Ser 2004-		03/01/2012	Paydown		19,714	19,714	19,868	19,726		(12)		(12)	19,714					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	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	09/25/2032	2FM
.59549H-AB-9	Mid State Tr Ser 11 Cl M1 ABS 5.598% 0		03/15/2012	Paydown Redemption 100.0000		12,729	12,729	12,729	12,729					12,729					134	07/15/2038	2AM
.598326-A*-7	Midwest Ind Trans Sys Opr Inc Sr Nt 4.		02/28/2012			285,714	285,714	285,714	285,714					285,714					6,600	02/28/2013	1
.598326-AB-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	01/16/2014	1
.61745M-NB-2	Morgan Stanley Cap I Ser 2004-108 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	06/15/2040	1FM
.61746W-G9-5	Morgan StanleyDeanlitter Cap I Ser 2003-		01/01/2012	Paydown		750,606	750,606	767,279	749,488		759		759	750,606					3,034	06/13/2041	1FM
.61945C-AB-9	Mosaic Co Sr Nt 4.875% 11/15/41		02/16/2012	Barclays Capital Redemption 100.0000		3,080,250	3,000,000	2,955,180	2,955,305		143		143	2,955,448			124,802	124,802	48,750	11/15/2041	2FE
.62886H-AB-6	NCO Group Inc Term Ln B Nt 15 8.000% 0		03/30/2012	Redemption 100.0000		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			875,687	875,687	805,632	850,581		25,106		25,106	875,687					5,579	11/01/2013	4FE
.63080*-AA-5	NARA Caves Lease Tr CTL 5.300% 09/15/2		03/15/2012	Call Redemption 100.0000		58,924	58,924	58,924	58,924					58,924					521	09/15/2028	1
.63651P-AA-2	National Inst Health Twinbrook B Bldg Ls		03/15/2012	Redemption 100.0000		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			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 Redemption 100.0000		534,773	534,773	534,654	533,982		791		791	534,773					4,890	11/25/2033	1FM
.653240-AA-9	Newtown Ser 2002 CTL 6.082% 05/15/23		03/15/2012			20,588	20,588	20,587	20,587		1		1	20,588					209	05/15/2023	1
.65535V-CN-6	Nomura Asset Sec Corp Ser 2004-AP1 Cl A6		03/01/2012	Paydown		128,630	128,630	128,627	128,628		148		148	128,630					1,124	03/25/2034	1FM
.65535V-DC-9	Nomura Asset Sec Corp Ser 2004-AP2 Cl A6		02/01/2012	Paydown		33,174	33,174	32,912	32,991		183		183	33,174					280	07/25/2034	1FM
.65535V-GH-5	Nomura Asset Sec Corp Ser 2004-AP3 Cl A6		03/01/2012	Paydown		61,684	61,684	61,682	61,553		131		131	61,684					532	10/25/2034	1FM
.69639*-AA-0	Palisade Holdings L L C Sub Nt 6.838%		02/15/2012	Direct		15,983	15,983										15,983	15,983		11/30/2027	6
.718172-AK-5	Philip Morris Intl Inc Sr Nt 4.125% 05		01/10/2012	Royal Bank of Scotland		5,541,700	5,000,000	5,452,418	5,442,960		(1,353)		(1,353)	5,441,607			100,093	100,093	32,083	05/17/2021	1FE
.73316P-AF-7	Popular ABS Mtg Pass Thru Tr Ser 2004-4		03/01/2012	Paydown Redemption 100.0000		75,107	75,107	75,105	74,916		191		191	75,107					423	09/25/2034	1FM
.73932L-AA-1	Power Receivable Finance LLC Sr Nt 6.2		01/01/2012			207,466	207,466	207,405	207,466					207,466					3,262	01/01/2012	2FE

E05.3

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	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation or Market In- dicator (a)
742741-AA-9	Procter & Gamble ESOP Deb Ser A 9.360%		01/01/2012	Redemption 100.0000		129,800	129,800	170,995	168,015		(38,215)		(38,215)		129,800				6,075	01/01/2021	1FE
743917-B@-4	Prudential Ins Co of America Ser 1985-J		01/01/2012	Paydown		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		(7,409)	(7,409)	49	02/25/2037	1FM
750754-AB-9	Railcar Leasing LLC Ser 1 CI A2 ABS 7.		01/15/2012	Paydown		43,420	43,420	50,357	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	Redemption 100.0000		236,804	236,804	262,901	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		19,035		19,035		1,018,826				3,212	06/15/2012	2FE
75935@-AC-4	Reinalt-Thomas Corp Sr Nt 7.000% 03/28		03/28/2012	Redemption 100.0000		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		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		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		4,090		4,090		309,975				2,315	05/25/2033	1FM
760985-2F-1	Residential Asset Mtg Prod Inc Ser 2003-		03/01/2012	Paydown		149,452	149,452	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		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		543		543		143,694				1,125	06/25/2034	1FM
76110W-MC-7	Residential Asset Sec Corp Ser 2001-KS3		03/01/2012	Paydown		52,323	52,323	52,312	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		2,372		2,372		109,635				925	09/25/2034	1FM
76114H-AK-1	Residential Asset Sec Tr Ser 2007-A5 CI		03/01/2012	Paydown		18,565	20,917	19,053	19,053		493		493		19,546		(981)	(981)	222	05/25/2037	4FM
78402C-AA-1	SC Commercial Mtg Pass Through Ser 2003-		03/01/2012	Redemption 100.0000		16,643	16,643	17,403	17,154		(511)		(511)		16,643				197	11/01/2026	1
805564-HJ-3	Saxon Asset Securities Tr Ser 2000-4 CI		03/01/2012	Paydown		29,759	29,759	30,275	29,669		90		90		29,759				91	01/25/2032	1FM
805564-PB-1	Saxon Asset Securities Tr Ser 2003-3 CI		03/01/2012	Paydown		101,775	101,775	101,775	101,775						101,775				830	12/25/2033	1FM
81441P-BZ-3	Security Natl Mtg Loan Tr Ser 2004-2 CI		03/01/2012	Paydown		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	Redemption 100.0000		163,242	163,242	175,894	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 100.0000		79,641	79,641	79,641	79,641						79,641				2,752	01/15/2019	1
863579-CD-8	Structured Adj Rate Mtg Ln Ser 2004-14 C		03/01/2012	Paydown		9,845	9,845	9,930	9,903		(58)		(58)		9,845				32	10/25/2034	2FM
86358Y-20-1	Stuctured Fin Adv ABS CDO III Principal		03/07/2012	Direct		2,654,644	2,674,610	1,875,169	1,849,888		57,124		57,124		1,907,012		747,633	747,633		07/02/2037	5*
86359A-QK-2	Structured Asset Sec Corp Ser 2003-12XS		03/01/2012	Paydown		7,208	7,208	7,203	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		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		404		404		192,987				1,218	09/25/2034	1FM
86359B-ZS-3	Structured Asset Sec Corp Ser 2004-15 CI		03/01/2012	Paydown		136,343	136,343	138,303	137,734		(1,391)		(1,391)		136,343				1,293	09/25/2034	2FM
86359D-FQ-5	Structured Asset Sec Corp Ser 2005-10 CI		03/01/2012	Paydown		32,237	32,237	32,584	32,478		(241)		(241)		32,237				258	06/25/2035	3FM
86359D-GQ-4	Structured Asset Sec Corp Ser 2005-10 CI		03/01/2012	Paydown		35,519	35,519	35,623	35,490		30		30		35,519				329	12/25/2034	2FM
86765B-AB-5	Sunoco Logistics Ptnrs Op LP Nt 7.250%		02/15/2012	Maturity		2,000,000	2,000,000	1,987,027	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		(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	Redemption 100.0000		24,019	24,019	24,019	24,019						24,019				368	03/30/2023	2FE
89615F-AF-3	Trident Seafoods Corp Sr Sec Nt 7.320%		03/15/2012	Maturity		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				73,200	03/15/2012	2
90781F-AB-8	Union Pacific RR PTC Ser 2006-1 ABS 5.		01/02/2012	Redemption 100.0000		1,270,699	1,270,699	1,270,699	1,270,699						1,270,699				88,242	01/02/2014	1
90781F-AC-6	Union Pacific RR PTC Ser 2007-2 ABS 5.		01/30/2012	Redemption 100.0000		1,329,904	1,329,904	1,329,904	1,329,904						1,329,904				36,639	07/30/2012	1
90781F-AH-5	Union Pacific RR PTC Ser 2009-2 ABS 4.		02/27/2012	Redemption 100.0000		1,213,227	1,213,227	1,213,227	1,213,227						1,213,227				24,810	08/27/2017	1
91737F-AA-3	United States Govt SS Ls FinTr GSA Gtd P		03/15/2012	Redemption 100.0000		88,721	88,721	88,429	88,569		152		152		88,721				696	11/15/2018	1
91740F-AA-8	United States of America BIA-2 Alberquer		03/15/2012	Redemption 100.0000		7,416	7,416	7,416	7,416						7,416				71	10/15/2025	1
91741@-AA-9	US Govt Ft Collins Tr GSA APHS Ls CTL		03/15/2012	Redemption 100.0000		41,140	41,140	41,140	41,140						41,140				371	12/15/2026	1
91847*-AA-4	Veteran Affairs Evansville IN Ls Fin Tr		03/14/2012	Redemption 100.0000		81,769	81,769	81,769	81,769						81,769				676	10/14/2031	1
92922F-EB-0	Washington Mutual Mtg Ser 2003-AR10 CI A		03/01/2012	Paydown		54,634	54,634	53,828	54,171		463		463		54,634				241	10/25/2033	1FM
931142-DC-4	Wal-Mart Stores Inc Sr Nt 2.800% 04/15		01/04/2012	Citigroup		8,510,480	8,000,000	8,536,480	8,533,608		(2,665)		(2,665)		8,530,943		(20,463)	(20,463)	52,267	04/15/2016	1FE
931142-DD-2	Wal-Mart Stores Inc Sr Nt 4.250% 04/15		01/04/2012	Royal Bank of Scotland		9,161,360	8,000,000	9,185,680	9,182,903		(2,469)		(2,469)		9,180,434		(19,074)	(19,074)	79,333	04/15/2021	1FE
93934F-CM-2	Washington Mutual MSC Mtg PT Ser 2005-8		03/01/2012	Paydown		167,579	167,579	168,941	167,273		306		306		167,579				1,528	10/25/2035	3FM

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	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation or Market In- dicator (a)
..94978#-AU-1	Wells Fargo Bank Northwest NA MWRA Ls Bk		03/15/2012	Redemption 100.0000		6,618	6,618	6,929	6,860		(242)		(242)		6,618				82	05/15/2032	1
..94978#-BC-0	Wells Fargo Bank Northwest NA CTL 6.59		03/01/2012	Redemption 100.0000		12,298	12,298	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		399,532				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		222,039				1,883	04/25/2036	4AM
..952355-B#-3	West Corp Term Ln B-5 Nt 3 4.494% 07/1		03/30/2012	Redemption 100.0000		1,565	1,565	1,565	1,565						1,565				18	07/15/2016	3FE
..95235L-AJ-9	West Corp Term Ln B-4 Nt 3 4.119% 07/1		03/30/2012	Redemption 100.0000		4,442	4,442	4,442	4,442						4,442				51	07/15/2016	3FE
..96106#-AE-9	Westmoreland Mining LLC Sr Sec Nt 8.02		03/31/2012	Redemption 100.0000		56,000	56,000	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		29,148				373	01/25/2023	2
..97180*-YY-8	Wilmington Tr Co Lease Nt-Solvay Polymer		01/14/2012	Redemption 100.0000		59,759	59,759	67,196	60,995		(1,237)		(1,237)		59,759				2,313	01/14/2014	1
..981468-AA-9	World Finl Pty Fin Corp Tower Ser B CMB		03/01/2012	Paydown		124,614	124,614	129,451	125,351		(737)		(737)		124,614				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)		11,181,015		70,615	70,615	152,097	11/15/2019	2FE
..98881#-AA-4	ZC Specialty Ins Co Ser 2002-31 CTL 7		01/25/2012	Redemption 100.0000		89,471	89,471	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	Redemption 100.0000		918,777	918,777	1,127,826	952,483		(33,706)		(33,706)		918,777				68,725	01/13/2014	2FE
..80102#-AA-3	Sanimax GP Sr Nt 5.100% 06/29/12	A	02/17/2012	Call 101.6428		2,032,855	2,000,000	2,000,000	2,000,000		32,855		32,855		2,032,855				13,600	06/29/2012	2
..878742-AV-7	Teck Cominco Ltd Co Gtd Nt 4.750% 01/1	A	02/06/2012	Credit Suisse First		1,098,480	1,000,000	1,021,370	1,020,689		(177)		(177)		1,020,512		77,968	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	Boston		5,131,950	5,000,000	5,110,850	5,110,556		(470)		(470)		5,110,086		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	Deutsche Bank Securities		22,464	22,464	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	Redemption 100.0000		50,148	50,148	24,828	24,828		25,320		25,320		50,148				697	02/10/2021	1AM
..A8417*-AA-7	Steinhoff Europe AG Sr Nt 5.020% 03/15	F	03/15/2012	Paydown		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				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	5,010,021	5,000,174		(174)		(174)		5,000,000				112,000	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	XXX	XXX	XXX	XXX	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													XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX													XXX	XXX
..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)			(48,903)		134,257		30,645	30,645			
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						164,902	XXX	134,257	183,160	(48,903)			(48,903)		134,257		30,645	30,645		XXX	XXX
9799997. Total - Common Stocks - Part 4						164,902	XXX	134,257	183,160	(48,903)			(48,903)		134,257		30,645	30,645		XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						164,902	XXX	134,257	183,160	(48,903)			(48,903)		134,257		30,645	30,645		XXX	XXX
9899999. Total - Preferred and Common Stocks						164,902	XXX	134,257	183,160	(48,903)			(48,903)		134,257		30,645	30,645		XXX	XXX
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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
0079999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0219999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0379999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX
0429999. Total Purchased Options														XXX							XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
0569999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999. Total Written Options - Put Options														XXX							XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options														XXX							XXX	XXX
Pay Floating USD Receive																						
Fixed USD Interest Rate																						
Swap	AFS Bond -- 02582JDE7	D 1-1	Interest	Credit Suisse Intl	03/18/2005	03/15/2015		3,000,000	4.925 USD			34,934		XXX	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 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 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 -- Q1297*AD0	D 1-1	Currency	Merrill Lynch Capital Svcs	09/01/2006	12/19/2012		3,400,000	6.1 USD -4.7 EUR			9,149	(211,959)		(171,071)		(103,408)			14,530		100 / 99.999
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														XXX							XXX	XXX
1029999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate												34,934		XXX	367,606					25,969	XXX	XXX
1169999. Total Swaps - Credit Default														XXX							XXX	XXX
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														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps												40,167	(3,071,120)	XXX	(2,750,923)		(439,798)			79,871	XXX	XXX
1269999. Subtotal - Forwards														XXX							XXX	XXX
1399999. Subtotal - Hedging Effective												40,167	(3,071,120)	XXX	(2,750,923)		(439,798)			79,871	XXX	XXX
1409999. Subtotal - Hedging Other														XXX							XXX	XXX
1419999. Subtotal - Replication														XXX							XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
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

SCHEDULE DB - PART D

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 CorpY.	.Y.									
Barclays Bank PLCY.	.Y.									
Credit Suisse IntlY.	.Y.	457,000				367,606			25,969	
Deutsche Bank AGY.	.Y.			(2,859,162)			(2,947,458)		39,372	
Goldman Sachs GroupY.	.Y.									
Merrill Lynch Capital SvcsY.	.Y.			(211,959)			(171,071)		14,530	
Morgan Stanley & Co Intl LtdY.	.Y.									
Royal Bank of Scotland PLCY.	.Y.									
UBS AGY.	.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	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation/ Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
9999999 - Totals						XXX

General Interrogatories:

1.	Total activity for the year 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

SCHEDULE E - PART 1 - CASH

[illegible]

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

N O N E