



LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2012
OF THE CONDITION AND AFFAIRS OF THE

Nationwide Life and Annuity Insurance Company

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

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

Main Administrative Office One West Nationwide Blvd. Columbus, OH 43215-2220 800-882-2822

Mail Address One West Nationwide Blvd., 1-04-701 Columbus, OH 43215-2220

Primary Location of Books and Records One West Nationwide Blvd., 1-04-701 Columbus, OH 43215-2220 800-882-2822

Internet Web Site Address www.nationwide.com

Statutory Statement Contact Arlene E. Swanson 614-249-1545
statacct@nationwide.com 877-669-5908

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

- List of other officers including Anne Louise Arvia, James David Benson, Wesley Kim Austen, David William Berson, John Laughlin Carter, Steven Michael English, Peter Anthony Golato, Susan Jean Gueli, Jennifer Marie Hanley, Eric Shawn Henderson, Matthew Eric Jauchius, Michael Patrick Leach, Robert Phillips McIsaac, Sandra Lee Neely, Stephen Scott Rasmussen, Amy Taylor Shore, Guruprasad Chitrapura Vasudeva, David Alan Bano, Pamela Ann Biesecker, Robert James Dickson, Timothy Gerard Frommeyer, Judith Lynn Greenstein, Melissa Doss Gutierrez, Patricia Ruth Hatler, Terri Lynn Hill, Michael Craig Keller, Katherine Marie Liebel, Kai Vincent Monahan, Mark Angelo Pizzi, Sandra Lynn Rich, Michael Scott Spangler.

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.

Signature of Kirt Alan Walker
Kirt Alan Walker
President & COO

Signature of Robert William Horner, III
Robert William Horner, III
VP - Corp Governance & Secretary

Signature of David Patrick LaPaul
David Patrick LaPaul
Sr VP & Treasurer

Subscribed and sworn to before me this 18 day of July, 2012
Jeffrey W. Cloud

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



Jeffrey W. Cloud
Notary Public, State of Ohio
My Commission Expires 09-29-2016

STATEMENT AS OF JUNE 30, 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	3,790,316,707		3,790,316,707	3,521,403,560
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	80,590		80,590	315,532
3. Mortgage loans on real estate:				
3.1 First liens	475,361,199		475,361,199	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 (\$ 4,284,520), cash equivalents (\$) and short-term investments (\$ 3,739,263)	8,023,783		8,023,783	31,394,210
6. Contract loans (including \$ premium notes)	28,929,445	13,548	28,915,897	26,515,957
7. Derivatives				2,240
8. Other invested assets				
9. Receivables for securities	464,569		464,569	85,658
10. Securities lending reinvested collateral assets	6,163,218		6,163,218	18,480,416
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	4,309,339,511	13,548	4,309,325,963	4,083,415,746
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	52,910,297	13,625	52,896,672	47,934,080
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	4,362,133	3,223,490	1,138,643	1,478,028
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	16,242,193		16,242,193	14,120,176
15.3 Accrued retrospective premiums				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	4,692,044		4,692,044	1,622,911
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	29,309,490		29,309,490	11,258,377
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	2,779,812		2,779,812	7,740,764
18.2 Net deferred tax asset	122,276,279	113,809,953	8,466,326	4,146,233
19. Guaranty funds receivable or on deposit	279,421		279,421	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	15,485,434		15,485,434	8,738,919
24. Health care (\$) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	7,467,704	1,325,443	6,142,261	18,313,686
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	4,565,144,318	118,386,059	4,446,758,259	4,198,909,052
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,153,621,466		1,153,621,466	1,158,496,923
28. Total (Lines 26 and 27)	5,718,765,784	118,386,059	5,600,379,725	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	6,193,295	51,034	6,142,261	18,313,686
2502. Deferred software costs	1,274,409	1,274,409		
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	7,467,704	1,325,443	6,142,261	18,313,686

STATEMENT AS OF JUNE 30, 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 \$3,858,923,926 less \$ included in Line 6.3 (including \$2,509,165,744 Modco Reserve)	3,858,923,926	3,609,287,807
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	17,599,739	17,352,334
4. Contract claims:		
4.1 Life	17,585,369	13,934,245
4.2 Accident and health		
5. Policyholders' dividends \$4,536 and coupons \$ due and unpaid	4,536	12,403
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$ Modco)	1,118,000	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	1,153,242	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 \$1,455 assumed and \$15,429,327 ceded	15,430,782	4,027,701
9.4 Interest Maintenance Reserve	12,980,142	12,989,061
10. Commissions to agents due or accrued-life and annuity contracts \$814,394, accident and health \$ and deposit-type contract funds \$	814,394	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 \$(66,991,377) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(63,886,970)	(59,216,745)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	1,062,864	1,146,409
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)		
15.2 Net deferred tax liability		
16. Unearned investment income	9,538	8,117
17. Amounts withheld or retained by company as agent or trustee	517,724	187,398
18. Amounts held for agents' account, including \$21,106 agents' credit balances	21,106	50,883
19. Remittances and items not allocated	2,292,302	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	21,223,156	18,535,786
24.02 Reinsurance in unauthorized companies		
24.03 Funds held under reinsurance treaties with unauthorized reinsurers	255,165,168	238,224,146
24.04 Payable to parent, subsidiaries and affiliates	12,735,043	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	2,482,780	2,655,610
24.09 Payable for securities	465,835	469,340
24.10 Payable for securities lending	6,162,712	18,479,998
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	1,566,041	1,183,719
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	4,165,427,429	3,896,454,468
27. From Separate Accounts Statement	1,153,621,466	1,158,496,923
28. Total liabilities (Lines 26 and 27)	5,319,048,895	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)	(255,933,670)	(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)	278,690,830	299,814,584
38. Totals of Lines 29, 30 and 37	281,330,830	302,454,584
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	5,600,379,725	5,357,405,975
DETAILS OF WRITE-INS		
2501. Interest payable on unpaid policies and contract claims		(1,920)
2502. Reserve for escheat funds	1,141,041	935,639
2503. Reserve for litigation	425,000	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)	1,566,041	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 JUNE 30, 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	166,321,820	163,206,067	337,924,147
2. Considerations for supplementary contracts with life contingencies	376,678	818,094	1,050,623
3. Net investment income	107,619,534	106,625,390	209,475,638
4. Amortization of Interest Maintenance Reserve (IMR)	341,686	(8,112)	2,068,099
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	24,897,103	13,800,836	31,902,447
7. Reserve adjustments on reinsurance ceded	87,877,335	(135,776,697)	(204,071,720)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	24,860,776	6,848,041	47,655,263
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	8,536,077	5,147,063	15,036,037
9. Totals (Lines 1 to 8.3)	420,831,009	160,660,682	441,040,534
10. Death benefits	13,728,896	5,242,079	23,789,616
11. Matured endowments (excluding guaranteed annual pure endowments)	13,378	13,600	41,509
12. Annuity benefits	74,910,352	108,389,037	189,986,024
13. Disability benefits and benefits under accident and health contracts	61,691	40,271	89,102
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	35,450,515	15,119,984	33,478,649
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	1,133,543	497,322	(6,781,720)
18. Payments on supplementary contracts with life contingencies	718,784	718,612	1,393,590
19. Increase in aggregate reserves for life and accident and health contracts	249,224,377	40,090,055	155,552,127
20. Totals (Lines 10 to 19)	375,241,536	170,110,960	397,548,897
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	45,986,086	42,296,615	88,981,603
22. Commissions and expense allowances on reinsurance assumed	34,528	9,842	18,867
23. General insurance expenses	62,874,262	47,767,547	98,187,520
24. Insurance taxes, licenses and fees, excluding federal income taxes	6,417,825	6,748,624	11,138,013
25. Increase in loading on deferred and uncollected premiums	674,912	897,742	2,733,533
26. Net transfers to or (from) Separate Accounts net of reinsurance	(54,544,954)	(84,437,508)	(101,687,402)
27. Aggregate write-ins for deductions	7,728,241	7,450,313	13,294,075
28. Totals (Lines 20 to 27)	444,412,436	190,844,135	510,215,106
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(23,581,427)	(30,183,453)	(69,174,572)
30. Dividends to policyholders	538,708	504,166	1,047,336
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(24,120,135)	(30,687,619)	(70,221,908)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(4,864,619)	(5,731,825)	(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)	(19,255,516)	(24,955,794)	(46,465,633)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 352,958 (excluding taxes of \$ 179,183 transferred to the IMR)	(944,959)	(10,960,598)	(14,768,863)
35. Net income (Line 33 plus Line 34)	(20,200,475)	(35,916,392)	(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)	(20,200,475)	(35,916,392)	(61,234,496)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 662,898	1,459,794	(690,771)	(2,781,942)
39. Change in net unrealized foreign exchange capital gain (loss)	77	1,267,317	273
40. Change in net deferred income tax	9,848,921	11,455,120	15,877,315
41. Change in nonadmitted assets	(14,885,541)	(20,096,156)	(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	(2,687,370)	(4,681,202)	(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	(2,951,626)	(2,951,626)	(5,903,252)
54. Net change in capital and surplus for the year (Lines 37 through 53)	(21,123,754)	(51,077,485)	15,242,136
55. Capital and surplus, as of statement date (Lines 36 + 54)	281,330,830	236,134,963	302,454,584
DETAILS OF WRITE-INS			
08.301. Miscellaneous income	8,536,077	5,147,063	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)	8,536,077	5,147,063	15,036,037
2701. Net investment earnings on funds withheld by ceding company	7,728,241	7,450,313	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)	7,728,241	7,450,313	13,294,075
5301. Adjustment to initial commission and expense allowance	(2,951,626)	(2,951,626)	(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)	(2,951,626)	(2,951,626)	(5,903,252)

STATEMENT AS OF JUNE 30, 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	162,841,000	159,846,641	331,230,985
2. Net investment income	107,933,945	106,554,514	211,570,294
3. Miscellaneous income	44,891,631	24,082,058	92,531,430
4. Total (Lines 1 to 3)	315,666,576	290,483,213	635,332,709
5. Benefit and loss related payments	25,743,010	279,021,854	472,579,569
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(49,874,729)	(81,509,797)	(94,696,610)
7. Commissions, expenses paid and aggregate write-ins for deductions	130,837,698	91,272,649	193,442,600
8. Dividends paid to policyholders	519,575	523,752	1,024,519
9. Federal and foreign income taxes paid (recovered) net of \$ 532,141 tax on capital gains (losses)	(17,585,896)	(42,444,050)	(41,763,741)
10. Total (Lines 5 through 9)	89,639,658	246,864,408	530,586,337
11. Net cash from operations (Line 4 minus Line 10)	226,026,918	43,618,805	104,746,372
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	241,711,259	273,098,433	466,005,513
12.2 Stocks	227,659	2,000,000	199,980
12.3 Mortgage loans	58,769,029	68,225,069	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	14,046,713	95,004,938	87,901,458
12.8 Total investment proceeds (Lines 12.1 to 12.7)	314,754,660	438,328,440	707,111,887
13. Cost of investments acquired (long-term only):			
13.1 Bonds	514,620,468	340,886,010	777,797,665
13.2 Stocks			198,648
13.3 Mortgage loans	48,325,332	58,826,631	88,326,631
13.4 Real estate			
13.5 Other invested assets			
13.6 Miscellaneous applications	1,939,559	201,043	
13.7 Total investments acquired (Lines 13.1 to 13.6)	564,885,359	399,913,684	866,322,944
14. Net increase (or decrease) in contract loans and premium notes	2,379,567	889,516	3,186,799
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(252,510,266)	37,525,240	(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	247,405	(736,321)	(1,244,144)
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	2,865,516	(64,706,979)	(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)	3,112,921	(65,443,300)	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)	(23,370,427)	15,700,745	(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)	8,023,783	84,783,786	31,394,210

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

--	--	--	--

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	215,985,141	215,702,232	439,508,384
3. Ordinary individual annuities	261,280,189	33,225,325	144,738,549
4. Credit life (group and individual)			
5. Group life insurance			
6. Group annuities	430,981	863,439	1,250,712
7. A & H - group	1,582	491	982
8. A & H - credit (group and individual)			
9. A & H - other	477	533	1,066
10. Aggregate of all other lines of business			
11. Subtotal	477,698,370	249,792,020	585,499,693
12. Deposit-type contracts			
13. Total	477,698,370	249,792,020	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 (NLAIC or the Company) have been prepared in conformity with accounting practices prescribed or permitted by the National Association of Insurance Commissioners' (NAIC) and the State of Ohio.

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

The 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 June 30, 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	\$ -	\$ -	\$ -
OTTI recognized 2nd Quarter			
d. Intent to sell	\$ -	\$ -	\$ -
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	-	-	-
f. Total 2nd Quarter	\$ -	\$ -	\$ -

STATEMENT AS OF JUNE 30, 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 June 30, 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
7609855D9	\$ 1,485,829	\$ 1,259,161	\$ 226,668	\$ 1,259,161	\$ 558,625	Q2'12
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	14,981,216	14,835,710	145,506	14,835,710	6,146,155	Q4' 09
05948KXQ7	3,043,017	3,023,864	19,153	3,023,864	2,203,407	Q3' 09
12667F4S1	18,508,243	18,349,059	159,184	18,349,059	12,815,230	Q3' 09
126694E95	16,243,228	15,379,466	863,762	15,379,466	6,010,962	Q3' 09
74922PAC8	3,102,671	2,863,720	238,952	2,863,720	1,315,039	Q3' 09
02149HAW0	4,945,858	8,861,656	(3,915,798)	8,861,656	7,081,145	Q3' 09
105667AB5	5,066,940	5,004,122	62,817	5,004,122	5,564,420	Q3' 09
126673DQ2	1,440,352	2,747,807	(1,307,455)	2,747,807	1,246,651	Q3' 09
12668BRZ8	1,085,694	2,626,800	(1,541,106)	2,626,800	2,121,234	Q3' 09
149837AA4	3,873,077	2,574,063	1,299,014	2,574,063	2,590,923	Q3' 09
251510FX6	2,447,033	3,290,471	(843,439)	3,290,471	2,349,192	Q3' 09
76114HAK1	405,610	666,813	(261,203)	666,813	543,976	Q3' 09
Total			<u>\$ 5,001,451</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 June 30, 2012		
a. The aggregate amount of unrealized losses:		
1. Less than 12 Months	\$	<u>(275,674)</u>
2. 12 Months or Longer	\$	<u>(34,401,435)</u>
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	\$	<u>7,691,270</u>
2. 12 Months or Longer	\$	<u>149,108,002</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 JUNE 30, 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

A. Contingent Commitments

No significant change from prior year end.

B. Assessments

No significant change from prior year end.

C. Gain Contingencies

Not Applicable.

D. Claims Related Extra Contractual Obligation on Bad Faith Losses Stemming from Lawsuits

None.

E. All Other Contingencies

Legal and Regulatory Matters

The Company is a subject to legal and regulatory proceedings in the ordinary course of its business. The Company's legal and regulatory matters include proceedings specific to the Company and other proceedings generally applicable to business practices in the industries in which the Company operates. These matters are subject to many uncertainties, and given their complexity and scope, their outcomes cannot be predicted. Regulatory proceedings also could affect the outcome of one or more of the Company's litigations matters. Furthermore, it is often not possible to determine the ultimate outcomes of the pending regulatory investigations and legal proceedings or to provide reasonable ranges of potential losses with any degree of certainty. Some matters, including certain of those referred to below, are in very preliminary stages, and the Company does not have sufficient information to make an assessment of the plaintiffs' claims for liability or damages. In some of the cases seeking to be certified as class actions, the court has not yet decided whether a class will be certified or (in the event of certification) the size of the class and class period. In many of the cases, the plaintiffs are seeking undefined amounts of damages or other relief, including punitive damages and equitable remedies, which are difficult to quantify and cannot be defined based on the information currently available. The Company believes, however, that based on currently known information, the ultimate outcome of all pending legal and regulatory matters is not likely to have a material adverse effect on the Company's financial position. Nonetheless, given the large or indeterminate amounts sought in certain of these matters and the inherent unpredictability of litigation, it is possible that such outcomes could materially affect the Company's financial position or results of operations in a particular quarter or annual period.

The various businesses conducted by the Company are subject to oversight by numerous federal and state regulatory entities, including but not limited to the Securities and Exchange Commission, the Financial Industry Regulatory Authority, the department of Labor, the Internal Revenue Service (IRS) and state insurance authorities. Such regulatory entities may, in the normal course, be engaged in general or targeted inquiries, examinations and investigations of the Company and/or its affiliates. The financial services industry has been the subject of increasing scrutiny in connection with a broad spectrum of regulatory issues; with respect to all such scrutiny directed at the Company and/or its affiliates, the Company is cooperating with regulators. The Company will cooperate with nationwide Mutual Insurance Company (NMIC) insofar as any inquiry, examination or investigation encompasses NMIC's operations.

STATEMENT AS OF JUNE 30, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

Several jurisdictions are auditing NLAIC for compliance with unclaimed property laws. Additionally, NLAIC has received regulatory inquiries and is involved in a multi-state market conduct exam related to the claims-payment practices and compliance with unclaimed property laws. On July 5, 2011, NLAIC, and 172 other insurers, received an information request from the New York Department of Financial Services, requiring insurers to use the Death Master File database to determine if payments were owed; to locate beneficiaries; to make payments; and to provide the New York Department of Financial Services with results of these searches. The Minnesota Department of Commerce and Minnesota Attorney General have also inquired about NLAIC's compliance with its unclaimed property law. Other jurisdictions may pursue similar investigations, examinations or inquiries. The results of these investigations, examinations or inquiries could result in the payment or escheatment of unclaimed death benefits, and/or changes in the Company's practices and procedures to its claims handling and escheat processes, all of which could impact claim payments and reserves and/or result in payment of investigation costs, fines or penalties.

Tax Matters

The Company's federal income tax returns are routinely audited by the IRS. The Company provides for federal income taxes based on amounts the Company believes it ultimately will owe. Inherent in the provision for federal income taxes are estimates regarding the deductibility of certain items and the realization of certain tax credits. In the event the ultimate deductibility of certain items or the realization of certain tax credits differs from estimates, the Company may be required to change the provision for federal income taxes recorded in the statutory financial statements, which could be significant. Management has used best estimates to establish reserves for uncertain tax positions based on current facts and circumstances regarding tax exposure items where the ultimate deductibility is open to interpretation. Management believes its tax reserves reasonably provide for potential assessments that may result from IRS examinations and other tax-related matters for all open tax years.

(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 JUNE 30, 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.

The following table summarizes assets and liabilities reported at fair value:

	As of June 30, 2012			
	Level 1	Level 2	Level 3	Total
Assets at fair value				
Bonds:				
Industrial & miscellaneous	\$ -	\$ 9,492,680	\$ 80,954	\$ 9,573,634
Total bonds	\$ -	\$ 9,492,680	\$ 80,954	\$ 9,573,634
Assets at fair value:				
Common stocks	\$ -	\$ 36,303	\$ 44,286	\$ 80,589
Separate account assets ¹	1,153,621,460	-	-	1,153,621,460
Total assets at fair value	\$ 1,153,621,460	\$ 9,528,983	\$ 125,240	\$ 1,163,275,683

¹The value of separate account liabilities is set to equal the fair value of separate account assets.

The following table summarizes changes in fair value measurements for which the Company used significant unobservable inputs (Level 3) to determine fair value for the six months ended June 30, 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 June 30, 2012
		In Earnings	Unrealized in Surplus	Purchases	Issuances	Sales	Settlements			
Assets at fair value										
Bonds:										
Industrial & miscellaneous	\$ 202,864	\$ -	\$ (138,659)	\$ 24,142	\$ -	\$ -	\$ (7,393)	\$ -	\$ -	\$ 80,954
Total bonds	\$ 202,864	\$ -	\$ (138,659)	\$ 24,142	\$ -	\$ -	\$ (7,393)	\$ -	\$ -	\$ 80,954
Assets at fair value:										
Common stocks	\$ 44,526	\$ -	\$ (240)	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 44,286
Total assets at fair value	\$ 247,390	\$ -	\$ (138,899)	\$ 24,142	\$ -	\$ -	\$ (7,393)	\$ -	\$ -	\$ 125,240

STATEMENT AS OF JUNE 30, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

The following table summarizes changes in fair value measurements for which the Company used significant unobservable inputs (Level 3) to determine fair value for the three months ended June 30, 2012:

	Balance as of March 31, 2012	Net Investment Gain/Loss		Activity during the period				Transfers into Level 3	Transfers Out of Level 3	Balance as of June 30, 2012
		In Earnings	Unrealized in Surplus	Purchases	Issuances	Sales	Settlements			
Assets at fair value										
Bonds:										
Industrial & miscellaneous	\$ 84,064	\$ -	\$ (10,152)	\$ 8,265	\$ -	\$ -	\$ -	\$ -	\$ (1,223)	\$ 80,954
Total bonds	\$ 84,064	\$ -	\$ (10,152)	\$ 8,265	\$ -	\$ -	\$ -	\$ -	\$ (1,223)	\$ 80,954
Assets at fair value:										
Common stocks	\$ 86,661	\$ -	\$ (7,975)	\$ -	\$ -	\$ -	\$ -	\$ -	\$ (34,400)	\$ 44,286
Total assets at fair value	\$ 170,725	\$ -	\$ (18,127)	\$ 8,265	\$ -	\$ -	\$ -	\$ -	\$ (35,623)	\$ 125,240

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 June 30, 2012:

	Carrying Value	Aggregate Fair Value		
		Level 1	Level 2	Level 3
Assets:				
Bonds	\$ 3,780,743,074	\$ 86,809,553	\$ 3,885,396,112	\$ 103,740,747
Mortgage loans	475,361,199	-	-	490,273,512
Short-term investments	3,739,263	-	3,739,263	-
Derivative assets	-	-	-	-
Policy loans	28,915,897	-	-	28,915,897
Securities lending collateral assets	6,163,218	-	6,163,218	-
Total assets	\$ 4,294,922,651	\$ 86,809,553	\$ 3,895,298,593	\$ 622,930,156
Liabilities:				
Derivative liabilities	\$ 2,458,231	\$ -	\$ 2,167,142	\$ -
Total Liabilities	\$ 2,458,231	\$ -	\$ 2,167,142	\$ -

(21) Other Items

No significant changes from prior year end.

(22) Events Subsequent

Subsequent events have been considered through August 8, 2012 for these statutory financial statements which are to be issued August 10, 2012. There were no events occurring subsequent to the end of the quarter that merited recognition or disclosure in these statements.

(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.

STATEMENT AS OF JUNE 30, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

(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.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change:
3. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [X] 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 [X]
- 4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [X] N/A []
If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2011
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2006
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 02/26/2008
- 6.4 By what department or departments?
Ohio
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Nationwide Asset Management, LLC	Columbus, OH .....	.NO.	.NO.	.NO.	.YES.
Nationwide Bank	Columbus, OH .....	.NO.	.YES.	.NO.	.NO.
Nationwide Financial Services, Inc	Columbus, OH .....	.NO.	.NO.	.NO.	.YES.
Nationwide Fund Advisors	King of Prussia, PA .....	.NO.	.NO.	.NO.	.YES.
Nationwide Fund Distributors, LLC	King of Prussia, PA .....	.NO.	.NO.	.NO.	.YES.
Nationwide Investment Advisors, LLC	Columbus, OH .....	.NO.	.NO.	.NO.	.YES.
Nationwide Investment Services Corporation	Columbus, OH .....	.NO.	.NO.	.NO.	.YES.
Nationwide Securities, LLC	Dublin, OH .....	.NO.	.NO.	.NO.	.YES.

GENERAL INTERROGATORIES

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes No
 (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 (c) Compliance with applicable governmental laws, rules and regulations;
 (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 (e) Accountability for adherence to the code.
 9.11 If the response to 9.1 is No, please explain:
 9.2 Has the code of ethics for senior managers been amended? Yes No
 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes No
 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes No
 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount:\$ 15,435,835

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes No
 11.2 If yes, give full and complete information relating thereto:
 12. Amount of real estate and mortgages held in other invested assets in Schedule BA:\$
 13. Amount of real estate and mortgages held in short-term investments:\$
 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes No
 14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$	\$
14.22 Preferred Stock	\$	\$
14.23 Common Stock	\$	\$
14.24 Short-Term Investments	\$	\$
14.25 Mortgage Loans on Real Estate	\$ 14,139,205	\$ 13,969,106
14.26 All Other	\$	\$
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 14,139,205	\$ 13,969,106
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 No
 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes No
 If no, attach a description with this statement.

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	\$471,688,528
1.14	Total Mortgages in Good Standing	\$471,688,528
1.2	Long-Term Mortgages In Good Standing with Restructured Terms	
1.21	Total Mortgages in Good Standing with Restructured Terms.....	\$3,672,672
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)	\$475,361,200
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	\$

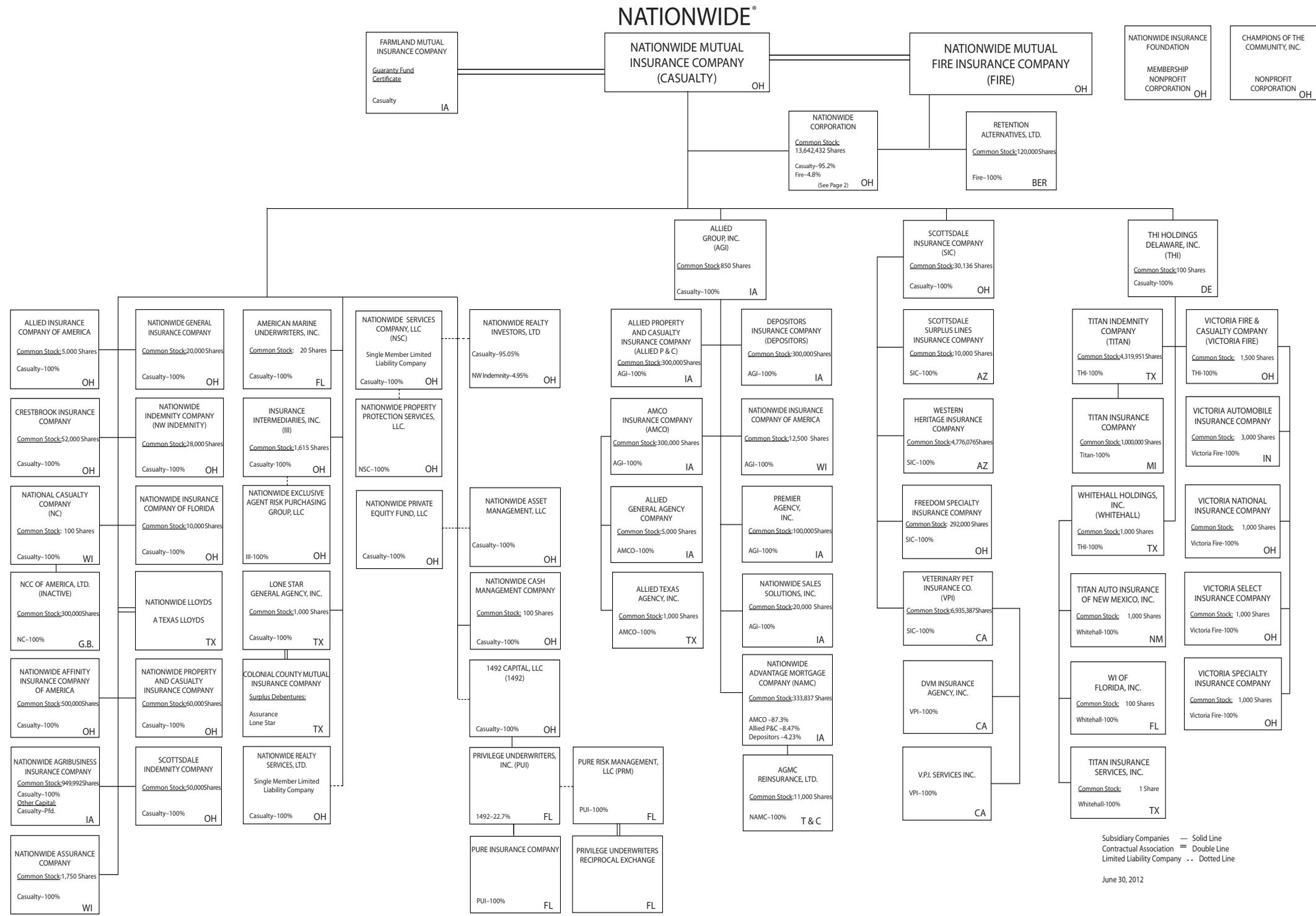
STATEMENT AS OF JUNE 30, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

1	Direct Business Only						7
	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	
States, Etc.	Active Status	2 Life Insurance Premiums					3 Annuity Considerations
1. Alabama	AL	L	2,027,879			5,249,475	7,277,354
2. Alaska	AK	L	192,483				192,483
3. Arizona	AZ	L	3,957,477	156,176		5,555,569	9,669,222
4. Arkansas	AR	L	1,997,116			1,129,624	3,126,740
5. California	CA	L	26,935,694	58,614		9,923,256	36,917,564
6. Colorado	CO	L	2,636,118	46,583		749,285	3,431,986
7. Connecticut	CT	L	3,933,776	318,756		912,141	5,164,673
8. Delaware	DE	L	6,246,026			15,590,737	21,836,763
9. District of Columbia	DC	L	221,126			600	221,726
10. Florida	FL	L	11,459,043	206,435	379	8,372,273	20,038,130
11. Georgia	GA	L	4,191,943			2,829,531	7,021,474
12. Hawaii	HI	L	1,661,619			33,295,606	34,957,225
13. Idaho	ID	L	738,156			58,448	796,604
14. Illinois	IL	L	4,969,738	47,693		12,569,917	17,587,348
15. Indiana	IN	L	2,087,127	40,929		3,243,758	5,371,814
16. Iowa	IA	L	897,670	43,971		396,924	1,338,565
17. Kansas	KS	L	1,125,133			426,589	1,551,722
18. Kentucky	KY	L	2,467,190			2,992,147	5,459,337
19. Louisiana	LA	L	3,287,796			2,978,829	6,266,625
20. Maine	ME	L	268,175			131,406	399,581
21. Maryland	MD	L	8,545,999	322,329	26	11,041,255	19,909,609
22. Massachusetts	MA	L	1,800,077			3,826,522	5,626,599
23. Michigan	MI	L	10,295,894	137,699		22,974,593	33,408,186
24. Minnesota	MN	L	2,137,128			298,505	2,435,633
25. Mississippi	MS	L	1,506,528			3,954,506	5,461,034
26. Missouri	MO	L	2,431,208	317,701		4,290,605	7,039,514
27. Montana	MT	L	190,759			3,896	194,655
28. Nebraska	NE	L	1,362,562			493,644	1,856,206
29. Nevada	NV	L	1,091,320			244,914	1,336,234
30. New Hampshire	NH	L	452,807			425,261	878,068
31. New Jersey	NJ	L	6,146,466	167,644		2,024,369	8,338,479
32. New Mexico	NM	L	263,734			326,329	590,063
33. New York	NY	N	279,474			190,860	470,334
34. North Carolina	NC	L	13,920,813	72,032		9,789,559	23,782,404
35. North Dakota	ND	L	285,025			600	285,625
36. Ohio	OH	L	18,646,320	266,543		7,675,514	26,588,377
37. Oklahoma	OK	L	826,870			843,050	1,669,920
38. Oregon	OR	L	1,975,000			2,449,322	4,424,322
39. Pennsylvania	PA	L	19,756,443	134,332	98	28,902,017	48,792,890
40. Rhode Island	RI	L	941,913	67,357		127,779	1,137,049
41. South Carolina	SC	L	3,316,195			704,835	4,021,030
42. South Dakota	SD	L	1,237,534			400,000	1,637,534
43. Tennessee	TN	L	3,637,841		1,531	19,862,657	23,502,029
44. Texas	TX	L	12,836,901	65,925		18,166,094	31,068,920
45. Utah	UT	L	1,590,889			1,477,270	3,068,159
46. Vermont	VT	L	406,191			29,338	435,529
47. Virginia	VA	L	8,902,385		25	1,601,734	10,504,144
48. Washington	WA	L	2,947,215	219,132		1,152,020	4,318,367
49. West Virginia	WV	L	2,882,455			2,350,031	5,232,486
50. Wisconsin	WI	L	1,563,524			2,362,139	3,925,663
51. Wyoming	WY	L	214,447			100,750	315,197
52. American Samoa	AS	N	5,594				5,594
53. Guam	GU	N					
54. Puerto Rico	PR	N	1,025			4,330,322	4,331,347
55. U.S. Virgin Islands	VI	N	44,925				44,925
56. Northern Mariana Islands	MP	N					
57. Canada	CN	N	8,396				8,396
58. Aggregate Other Aliens	OT	XXX	161,408			194,917	356,325
59. Subtotal	(a)	50	213,914,550	2,689,851	2,059	259,021,322	475,627,782
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX		378,270				378,270
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		82,089				82,089
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX		214,374,909	2,689,851	2,059	259,021,322	476,088,141
96. Plus Reinsurance Assumed	XXX		10,364				10,364
97. Totals (All Business)	XXX		214,385,273	2,689,851	2,059	259,021,322	476,098,505
98. Less Reinsurance Ceded	XXX		56,132,256	7,045		255,987,843	312,127,144
99. Totals (All Business) less Reinsurance Ceded	XXX		158,253,017	2,682,806	2,059	3,033,479	163,971,361
DETAILS OF WRITE-INS							
5801. Other Aliens	XXX		161,408			194,917	356,325
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		161,408			194,917	356,325
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

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

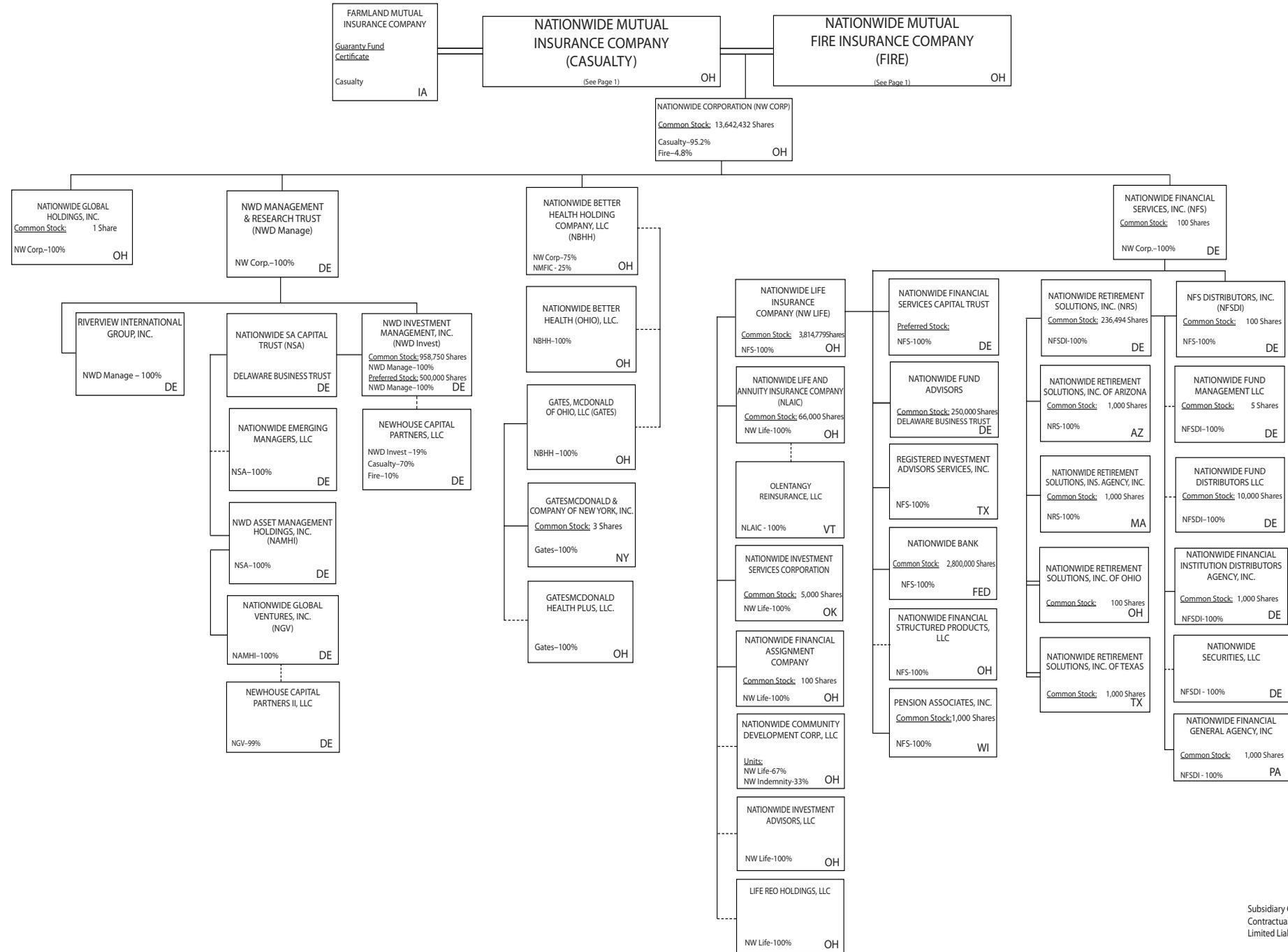
(a) Insert the number of L responses except for Canada and Other Alien.



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

June 30, 2012

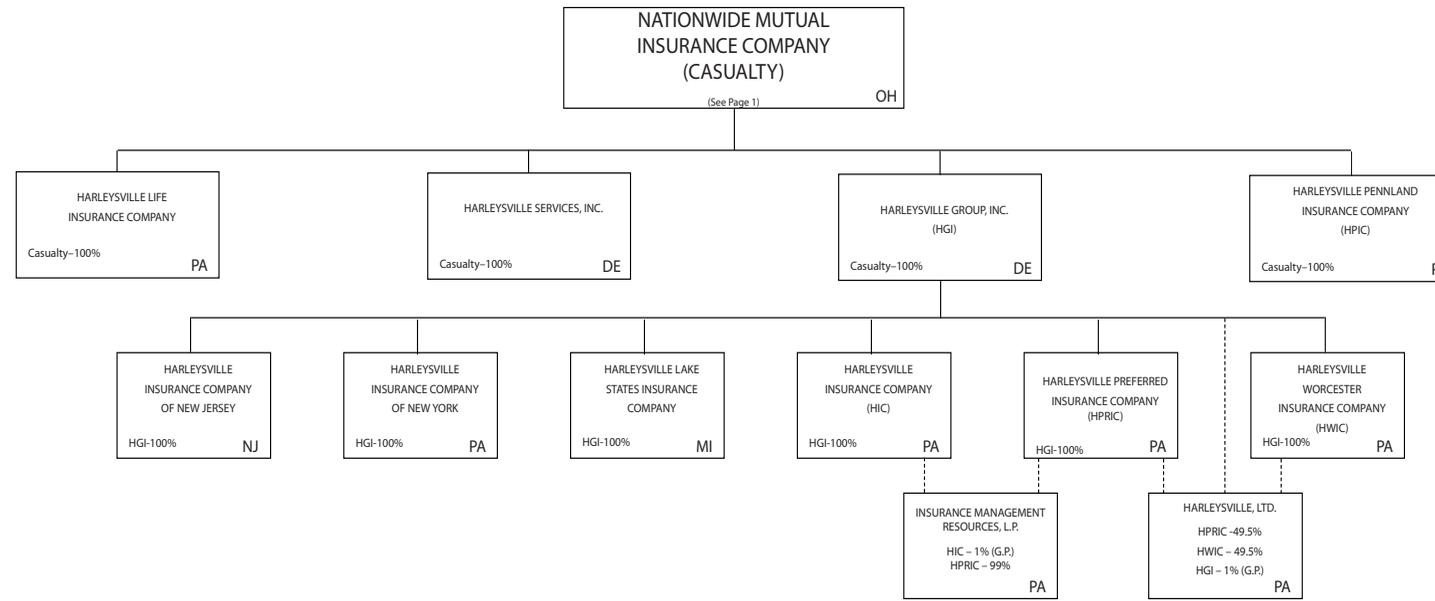
NATIONWIDE®



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

May 1, 2012

NATIONWIDE®



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

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
0253	Harleysville Insurance	23582	PA	41-0417250	Harleysville Insurance Company
0253	Harleysville Insurance	42900	NJ	23-2253669	Harleysville Insurance Company of New Jersey
0253	Harleysville Insurance	10674	PA	23-2864924	Harleysville Insurance Company of New York
0253	Harleysville Insurance	40983	PA	23-2612951	Harleysville Pennland Insurance Company
0253	Harleysville Insurance	35696	PA	23-2384978	Harleysville Preferred Insurance Company
0253	Harleysville Insurance	14516	MI	38-3198542	Harleysville Lake States Insurance Company
0253	Harleysville Insurance	26182	PA	04-1989660	Harleysville Worcester Insurance Company
0253	Harleysville Insurance	64327	PA	23-1580983	Harleysville Life Insurance Company

STATEMENT AS OF JUNE 30, 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	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
...0140	Nationwide		31-1486309	2059226			10 W. Nationwide, LLC			Nationwide Realty Investors, Ltd.			Nationwide Mutual Insurance Company	
...0140	Nationwide		31-1486309	1992319			101 N. Twentieth St, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		31-1733036	3298210			120 Acre Partners, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		26-2451988	1774032			1492 Capital, LLC	DE	NIA	Nationwide Realty Investors, Ltd.	Ownership	95.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		20-1347603	1467890			180 E. Broad Partners, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide			4186374			3Stone Inflection Fund, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	33.330	Nationwide Mutual Insurance Company	1
...0140	Nationwide		31-1580283	2030884			400 West Nationwide Boulevard, LLC	DE	OTH	Other non-Nationwide	n/a	0.000	Other non-Nationwide	
...0140	Nationwide		31-1580283	2012588			425 West Nationwide Boulevard, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		31-1486309	2052244			44 Chestnut, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		20-4939866	1953275			775 Yard Street Restaurant, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		20-4939866	1881987			775 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		20-4939866	1880839			800 Bobcat Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		20-4939866	2051266			805 Bobcat Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		20-4939866	1881988			850 Goodale Blvd., LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		20-4939866	2116496			925 Burrell Avenue Acquisitions, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		31-1680808	1107195			AD Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	60.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		31-1580283	1203104			ADTV, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		52-2227314				AGMC Reinsurance, Ltd.	Turk/Caic	JA	Nationwide Advantage Mortgage Company	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		42-1011300	1573			ALLIED General Agency Company	JA	JA	AMCO Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		42-0958655	1575			ALLIED Group, Inc.	JA	JA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide	10127	27-0114983	1519361			ALLIED Insurance Company of America (fka Atlantic Floridian Insurance Company)	OH	JA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide	45279	42-1201931	89532			ALLIED Property and Casualty Insurance Company	OH	JA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		42-1527863				ALLIED Texas Agency, Inc.	JA	JA	ALLIED Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide	19100	42-6054959	69720			AMCO Insurance Company	JA	JA	AMCO Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		59-1031596	248504			American Marine Underwriters, Inc.	FL	JA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		31-1580283	1419007			Arena District CA I, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		31-1580283	1144891			Arena Theatres, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide						Artessa at Quarry Village, LLC	TX	OTH	Other non-Nationwide	n/a	0.000	Other non-Nationwide	
...0140	Nationwide		31-1486309	1691018			Atkins Circle I, LLC	OH	NIA	NRI Communities, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		31-1486309	1386677			Atkins Circle II, LLC	OH	NIA	NRI Communities, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide			4508087			BCCS Investment Fund LLC	DE	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		31-1486309	1022546			Beckett Ridge Communities, LLC	OH	OTH	NRI Communities, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		31-1184438	1007292			Boulevard Inn Limited Liability Company	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	94.800	Nationwide Mutual Insurance Company	
...0140	Nationwide		31-1555487	2782835			Broad Street Retail, LLC	DE	NIA	Nationwide Realty Investors, Ltd.	Ownership	60.000	Nationwide Mutual Insurance Company	

STATEMENT AS OF JUNE 30, 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 Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
...0140	Nationwide			4061319			Brooke School Investment Fund, LLC	DE	OTH	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide						CHP New Market Investment Fund, LLC	OH	OTH	Nationwide Mutual Insurance Company	Limited partner /no control	50.000	other non-Nationwide	
...0140	Nationwide		20-1618232	1619986			CNRI-Cannonsport Condominium, LLC	OH	NIA	CNRI-Cannonsport, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		20-1618232	1486898			CNRI-Cannonsport, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide			3218126			Co-Investment Fund, L.P.	DE	OTH	Other non-Nationwide	n/a	0.000	Other non-Nationwide	
...0140	Nationwide						COLHOC Limited Partnership	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	31.000	Other non-Nationwide	
...0140	Nationwide	29262	74-1061659	36000			Colonial County Mutual Insurance Company	TX	OTH	Other non-Nationwide	contract	0.000	Other non-Nationwide	
...0140	Nationwide		04-3750770	1379969			Continental/North Shore I, L.P.	OH	NIA	Continental/NRI North Shore Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	1
...0140	Nationwide		20-0366090	1421903			Continental/North Shore II, L.P.	OH	NIA	Continental/NRI North Shore Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	1
...0140	Nationwide		20-0142724	1405651			Continental/NRI North Shore Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	50.500	Nationwide Mutual Insurance Company	1
...0140	Nationwide						Cotton Mill Partners, LLC	VA	NIA	Nationwide Mutual Insurance Company	Limited partner /no control	2.000	other non-Nationwide	
...0140	Nationwide	18961	68-0066866	1425788			Crestbrook Insurance Company	OH	JA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		31-1486309	1080734			Crewville, Ltd.	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide	42587	42-1207150	89535			Depositors Insurance Company	JA	JA	ALLIED Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		33-0096671				DVM Insurance Agency, Inc.	CA	NIA	Veterinary Pet Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		20-1945276	3869407			East of Madison, LLC	DE	NIA	120 Acre Partners, Ltd.	Ownership	24.910	Nationwide Mutual Insurance Company	1
...0140	Nationwide		31-1486309	1374333			Easton Communities II, LLC	OH	NIA	NRI Communities, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		31-1486309	1008298			Easton Communities, LLC	OH	NIA	NRI Communities, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide						ELH Investment LLC	DE	NIA	Nationwide Mutual Insurance Company	Other	0.000	Nationwide Mutual Insurance Company	
...0140	Nationwide	13838	42-0618271	69573			Farmland Mutual Insurance Company	JA	OTH	Other non-Nationwide	debt	0.000	Other non-Nationwide	
...0140	Nationwide	22209	75-6013587	1874832			Freedom Specialty Insurance Company (fka Atlantic Insurance Company)	OH	JA	Scottsdale Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		31-4187660	144612			Gates McDonald of Ohio, LLC	OH	NIA	Nationwide Better Health Holding Company, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		13-4933584				Gates, McDonald & Company of New York, Inc.	NY	NIA	Gates McDonald of Ohio, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		76-0810957	1588883			GatesMcDonald DTAO, LLC	OH	NIA	Gates McDonald of Ohio, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		76-0810958	1588884			GatesMcDonald DTC, LLC	OH	NIA	Gates McDonald of Ohio, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		31-1478706	950745			GatesMcDonald Health Plus, LLC	OH	NIA	Gates McDonald of Ohio, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		20-4939866	1809307			Grandview Yard Hotel Holdings, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		20-4939866	1808094			Grandview Yard Hotel, LLC	OH	NIA	Grandview Yard Hotel Holdings, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		51-0241172	876834			Harleysville Group, Inc.	DE	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide	23582	41-0417250	3691381			Harleysville Insurance Company	PA	JA	Harleysville Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide	33235	16-1075588				Harleysville Insurance Company of New Jersey	NJ	JA	Harleysville Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide	10674	23-2864924	2719450			Harleysville Insurance Company of New York	PA	JA	Harleysville Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	

131

STATEMENT AS OF JUNE 30, 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 Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
..0140	Nationwide	14516	38-3198542				Harleysville Lake States Insurance Company	MI	JA	Harleysville Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide	64327	23-1580983	153756			Harleysville Life Insurance Company	PA	JA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide	40983	23-2612951	1596290			Harleysville Pennland Insurance Company	PA	JA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide	35896	23-2384978	890691			Harleysville Preferred Insurance Company	PA	JA	Harleysville Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		51-0259283	90768			Harleysville Services, Inc.	DE	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide	26182	04-1989660	3696747			Harleysville Worcester Insurance Company	PA	JA	Harleysville Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		23-2403000	887472			Harleysville, Ltd.	PA	NIA	Harleysville Preferred Insurance Company	Ownership	49.500	Nationwide Mutual Insurance Company	
..0140	Nationwide		23-2403000	887472			Harleysville, Ltd.	PA	NIA	Harleysville Worcester Insurance Company	Ownership	49.500	Nationwide Mutual Insurance Company	
..0140	Nationwide		23-2403000	887472			Harleysville, Ltd.	PA	NIA	Harleysville Group, Inc.	Ownership	1.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309	1569099			Harris Blvd. Communities I, LLC	OH	NIA	NRI Communities, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		32-0051216				Hideaway Properties Corp.	CA	OTH	Nationwide Realty Investors, Ltd.	Ownership	50.000	Nationwide Mutual Insurance Company	1
..0140	Nationwide		31-0871532	474143			Insurance Intermediaries, Inc.	OH	JA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		23-2882311	2738642			Insurance Management Services, L.P.	PA	JA	Harleysville Insurance Company	Ownership	1.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		23-2882311	2738642			Insurance Management Services, L.P.	PA	JA	Harleysville Preferred Insurance Company	Ownership	99.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309	1592475			Jerome Village Company, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309	2004939			Jerome Village Master Property Owners Association	OH	NIA	Jerome Village Company, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309	2004980			Jerome Village Residential Property Owners Association, Inc.	OH	NIA	Jerome Village Company, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide			4475300			Leaguers Investment Fund LLC	DE	OTH	Nationwide Mutual Insurance Company	Other	0.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		56-3789189	1500255			Life REO Holdings, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		56-3789187	1500255			Life REO Holdings, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		74-1395229	17243100			Lone Star General Agency, Inc.	TX	JA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide			4006322			Match School Investment Fund, LLC	DE	OTH	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309	2813559			Maxtown Communities, LLC	DE	NIA	NRI Communities, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309	1001932			Maxtown Retail, LLC	OH	NIA	NRI Communities, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide	11991	38-0865250				National Casualty Company	WI	JA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide			837003			National Casualty Company of America, Ltd.	GB	JA	National Casualty Company	Ownership	100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		42-1154244	1577			Nationwide Advantage Mortgage Company	IA	NIA	AMCO Insurance Company	Ownership	87.300	Nationwide Mutual Insurance Company	
..0140	Nationwide		42-1154244	1577			Nationwide Advantage Mortgage Company	IA	NIA	ALLIED Property & Casualty Insurance Company	Ownership	8.470	Nationwide Mutual Insurance Company	

STATEMENT AS OF JUNE 30, 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	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
..0140	Nationwide		42-1154244	1577			Nationwide Advantage Mortgage Company			Depositors Insurance Company			Nationwide Mutual Insurance Company	
..0140	Nationwide	..26093	48-0470690	1590224			Nationwide Affinity Insurance Company of America	..IA	..NIA	Nationwide Mutual Insurance Company	Ownership	..4.230	Nationwide Mutual Insurance Company	
..0140	Nationwide	..28223	42-1015537	69693			Nationwide Agribusiness Insurance Company	..OH	..JA	Nationwide Mutual Insurance Company	Ownership	..100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		20-5976272	1662083			Nationwide Alternative Investments, LLC	..IA	..JA	Nationwide Mutual Insurance Company	Ownership	..100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1578869	993794			Nationwide Arena, LLC	..OH	..NIA	Nationwide Realty Investors, LLC	Ownership	..90.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		20-8670712	1685468			Nationwide Asset Management, LLC	..OH	..NIA	Nationwide Mutual Insurance Company	Ownership	..100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		20-8670712	1685468			Nationwide Asset Management, LLC	..OH	..NIA	Nationwide Mutual Insurance Company	Ownership	..100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide	..10723	95-0639970				Nationwide Assurance Company	..OH	..NIA	Nationwide Mutual Insurance Company	Ownership	..100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1592130	2729677			Nationwide Bank	..WI	..JA	Nationwide Mutual Insurance Company	Ownership	..100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		52-1776258	1994715			Nationwide Better Health (Ohio), LLC	..FED	..OTH	Nationwide Financial Services, Inc.	Ownership	..100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		11-3766032	1573772			Nationwide Better Health Holding Company, LLC	..OH	..NIA	Nationwide Better Health Holding Company, LLC	Ownership	..100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		11-3766032	1573772			Nationwide Better Health Holding Company, LLC	..OH	..NIA	Nationwide Corporation	Ownership	..75.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1036287	594869			Nationwide Better Health Holding Company, LLC	..OH	..NIA	Nationwide Mutual Fire Insurance Company	Ownership	..25.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1752320	1189453			Nationwide Cash Management Company	..OH	..NIA	Nationwide Mutual Insurance Company	Ownership	..100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1752320	1189453			Nationwide Community Development Corporation, LLC	..OH	..NIA	Nationwide Life Insurance Company	Ownership	..67.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1752320	1189453			Nationwide Community Development Corporation, LLC	..OH	..NIA	Nationwide Indemnity Company	Ownership	..33.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1752320	1189453			Nationwide Community Development Corporation, LLC	..OH	..NIA	Nationwide Life Insurance Company	Ownership	..67.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1752320	1189453			Nationwide Community Development Corporation, LLC	..OH	..NIA	Nationwide Indemnity Company	Ownership	..33.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		31-4416546	199852			Nationwide Corporation	..OH	..NIA	Nationwide Mutual Insurance Company	Ownership	..95.200	Nationwide Mutual Insurance Company	
..0140	Nationwide		31-4416546	199852			Nationwide Corporation	..OH	..NIA	Nationwide Mutual Fire Insurance Company	Ownership	..4.800	Nationwide Mutual Insurance Company	
..0140	Nationwide		04-3679407	3526499			Nationwide Emerging Managers, LLC	..DE	..NIA	Nationwide SA Capital Trust	Ownership	..100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		05-0630007	1586317			Nationwide Exclusive Agent Risk Purchasing Group, LLC	..OH	..NIA	Insurance Intermediaries, Inc.	Ownership	..100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1667326	1096699			Nationwide Financial Assignment Company	..OH	..NIA	Nationwide Life Insurance Company	Ownership	..100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		23-2412039	917471			Nationwide Financial General Agency, Inc.	..OH	..NIA	NFS Distributors, Inc.	Ownership	..100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1316276	2248294			Nationwide Financial Institution Distributors Agency, Inc.	..PA	..NIA	NFS Distributors, Inc.	Ownership	..100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		31-6554353	2697294			Nationwide Financial Services Capital Trust	..DE	..NIA	Nationwide Financial Services, Inc.	Ownership	..100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486870	2685530			Nationwide Financial Services, Inc.	..DE	..NIA	Nationwide Corporation	Ownership	..100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		52-6969857	2999617			Nationwide Fund Advisors	..DE	..NIA	Nationwide Financial Services, Inc.	Ownership	..100.000	Nationwide Mutual Insurance Company	

STATEMENT AS OF JUNE 30, 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	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
...0140	Nationwide		31-1748721	3314331			Nationwide Fund Distributors LLC	DE	NIA	NFS Distributors, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		31-0900518	4334484			Nationwide Fund Management LLC	DE	NIA	NFS Distributors, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide	23760	31-4425763	265684			Nationwide General Insurance Company			Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		31-1570938	985417			Nationwide Global Holdings, Inc.	OH	JA	Nationwide Corporation	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		04-3732385	3608565			Nationwide Global Ventures, Inc.	OH	NIA	Nationwide Asset Management Holdings, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		31-1399201	864164			Nationwide Indemnity Company	DE	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide	25453	95-2130882				Nationwide Insurance Company of America	OH	JA	ALLIED Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide	10948	31-1613686	1024751			Nationwide Insurance Company of Florida	WI	JA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		31-6022301	281027			Nationwide Insurance Foundation	OH	JA	Other non-Nationwide	Ownership	100.000	Other non-Nationwide	
...0140	Nationwide		41-2206199	162578			Nationwide Investment Advisors, LLC	OH	OTH	Nationwide Life Insurance Company	n/a	0.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		73-0988442				Nationwide Investment Services Corporation	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide	92657	31-1000740	569000			Nationwide Life and Annuity Insurance Company	OK	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide	66869	31-4156830	135635			Nationwide Life Insurance Company	OH	UDP	Nationwide Financial Services, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		13-4212969	1341354			Nationwide Life Tax Credit Partners 2002-A, LLC	OH	UDP	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		01-0749754	1348020			Nationwide Life Tax Credit Partners 2002-B, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		03-0498148	1358198			Nationwide Life Tax Credit Partners 2002-C, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		54-2113175	1392627			Nationwide Life Tax Credit Partners 2003-A, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		58-2672725	1392628			Nationwide Life Tax Credit Partners 2003-B, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		20-0357951	1420220			Nationwide Life Tax Credit Partners 2003-C, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		20-0382144	1421592			Nationwide Life Tax Credit Partners 2004-A, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		20-0745944	1440822			Nationwide Life Tax Credit Partners 2004-B, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		20-0745965	1440823			Nationwide Life Tax Credit Partners 2004-C, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		20-1128408	1457085			Nationwide Life Tax Credit Partners 2004-D, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		20-1128472	1457086			Nationwide Life Tax Credit Partners 2004-E, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		20-1918935	1502552			Nationwide Life Tax Credit Partners 2004-F, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		20-2303694	1516155			Nationwide Life Tax Credit Partners 2005-A, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		20-2303602	1516156			Nationwide Life Tax Credit Partners 2005-B, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.000	Nationwide Mutual Insurance Company	

STATEMENT AS OF JUNE 30, 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 Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
..0140	Nationwide		20-2450960	1523496			Nationwide Life Tax Credit Partners 2005-C, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		20-2451052	1523497			Nationwide Life Tax Credit Partners 2005-D, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		20-2774223	1531819			Nationwide Life Tax Credit Partners 2005-E, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		21-1288836	1735030			Nationwide Life Tax Credit Partners 2007-A, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		26-3427373	1807374			Nationwide Life Tax Credit Partners 2009-A, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		26-3427435	1807375			Nationwide Life Tax Credit Partners 2009-B, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		26-3427479	1807376			Nationwide Life Tax Credit Partners 2009-C, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		26-3427525	1807377			Nationwide Life Tax Credit Partners 2009-D, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		26-4737055	1852582			Nationwide Life Tax Credit Partners 2009-E, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		26-4737157	1852583			Nationwide Life Tax Credit Partners 2009-F, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		27-1362364	1896597			Nationwide Life Tax Credit Partners 2009-I, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.000	Nationwide Mutual Insurance Company	
..0140	Nationwide			1302988			Nationwide Life Tax Credit Partners No. 1, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.000	Nationwide Mutual Insurance Company	
..0140	Nationwide	42110	75-1780981	93707			Nationwide Lloyds	TX	JA	n/a	contract	0.000	Nationwide Mutual Insurance Company	
..0140	Nationwide			3943056			Nationwide Mutual Capital I, LLC	DE	NIA	Nationwide Mutual Capital, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		75-3191025	1319580			Nationwide Mutual Capital, LLC			Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide	23779	82-0549218	157635			Nationwide Mutual Fire Insurance Company	OH	NIA	Other non-Nationwide	Ownership	100.000	Other non-Nationwide	
..0140	Nationwide	23787	31-4177100	119343			Nationwide Mutual Insurance Company	OH	OTH	Other non-Nationwide	n/a	0.000	Other non-Nationwide	
..0140	Nationwide		34-2012765	1484247			Nationwide Private Equity Fund, LLC	OH	JIP	Other non-Nationwide	n/a	0.000	Other non-Nationwide	
..0140	Nationwide		34-2012765	1484247			Nationwide Private Equity Fund, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide	37877	31-0970750	544821			Nationwide Property and Casualty Insurance Company	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		01-0852763	1580214			Nationwide Property Protection Services, LLC	OH	JA	Nationwide Services Company, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309	961715			Nationwide Realty Investors, Ltd.	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309	961715			Nationwide Realty Investors, Ltd.	OH	NIA	Nationwide Mutual Insurance Company	Ownership	95.790	Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309	1172972			Nationwide Realty Management, LLC	OH	NIA	Nationwide Indemnity Company	Ownership	4.210	Nationwide Mutual Insurance Company	
..0140	Nationwide		04-3833929	1172972			Nationwide Realty Management, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		06-0987812	60987812			Nationwide Realty Management, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide						Nationwide Realty Services, Ltd.	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide						Nationwide Retirement Solutions Insurance Agency, Inc.	MA	NIA	Nationwide Retirement Solutions, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	

STATEMENT AS OF JUNE 30, 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 Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
..0140	Nationwide		73-0948330	789729			Nationwide Retirement Solutions, Inc.			NFS Distributors, Inc.			Nationwide Mutual Insurance Company	
..0140	Nationwide		86-0924069				Nationwide Retirement Solutions, Inc. of Arizona	DE	NIA	Nationwide Retirement Solutions, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1331479	800935			Nationwide Retirement Solutions, Inc. of Ohio	AZ	NIA	Nationwide Retirement Solutions, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		74-2200854	58122300			Nationwide Retirement Solutions, Inc. of Texas	OH	NIA	Nationwide Retirement Solutions, Inc.	contract	0.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		52-6969856	3006934			Nationwide SA Capital Trust	TX	NIA	Nationwide Retirement Solutions, Inc.	contract	0.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		42-1373380	152408			Nationwide Sales Solutions, Inc.	DE	NIA	NWD Investment Management, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		36-2434406	4436858			Nationwide Securities, LLC	JA	NIA	ALLIED Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		31-4177100				Nationwide Services Company, LLC	OH	NIA	NFS Distributors, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		27-0743545	1876581			Nationwide Tax Credit Partners 2009-G, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		27-0768791	1876582			Nationwide Tax Credit Partners 2009-H, LLC	OH	NIA	Nationwide Mutual Insurance Company	Other	0.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		11-3651828	3546936			ND La Quinta Partners, LLC	OH	NIA	Nationwide Mutual Insurance Company	Other	0.000	Nationwide Mutual Insurance Company	
..0140	Nationwide			3726748			Newhouse Capital Partners II, LLC	DE	NIA	Nationwide Realty Investors, Ltd.	Ownership	95.000	Nationwide Mutual Insurance Company	
..0140	Nationwide			3726748			Newhouse Capital Partners II, LLC	DE	NIA	Nationwide Global Ventures, Inc.	Ownership	80.000	Nationwide Mutual Insurance Company	
..0140	Nationwide			3183115			Newhouse Capital Partners, LLC	DE	NIA	Nationwide Global Ventures, Inc.	Ownership	99.000	Nationwide Mutual Insurance Company	
..0140	Nationwide			3183115			Newhouse Capital Partners, LLC	DE	NIA	NWD Investment Management, Inc.	Ownership	19.000	Nationwide Mutual Insurance Company	
..0140	Nationwide			3183115			Newhouse Capital Partners, LLC	DE	NIA	Nationwide Mutual Insurance Company	Ownership	70.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1630871	2985416			NFS Distributors, Inc.	DE	NIA	Nationwide Mutual Fire Insurance Company	Ownership	10.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		14-1892640				NHT XII Tax Credit Fund, LLC	DE	NIA	Nationwide Financial Services, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		14-1892640				NHT XII Tax Credit Fund, LLC	DC	NIA	Nationwide Life Insurance Company	Ownership	49.990	Nationwide Mutual Insurance Company	1
..0140	Nationwide		14-1892640				NHT XII Tax Credit Fund, LLC	DC	NIA	Nationwide Assurance Company	Ownership	25.000	Nationwide Mutual Insurance Company	1
..0140	Nationwide		20-4939866	2055239			North of Third, LLC	DC	NIA	Nationwide Mutual Insurance Company	Ownership	25.000	Nationwide Mutual Insurance Company	1
..0140	Nationwide		26-4083207	1830221			Northstar Commercial Development, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		26-4083354	1830220			Northstar Residential Development, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	50.000	Nationwide Mutual Insurance Company	1
..0140	Nationwide		31-1486309	1858630			NRI 12325 Copper Way, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	50.000	Nationwide Mutual Insurance Company	1
..0140	Nationwide		31-1486309	1597892			NRI 220 Schrock, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309	2055238			NRI Arena, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309	1592013			NRI Brookledge, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309	1867758			NRI Builders, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309	971741			NRI Communities, Ltd.	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
..0140	Nationwide		31-1486309	1238758			NRI Communities/Charlotte, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	

STATEMENT AS OF JUNE 30, 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 Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0140	Nationwide		31-1486309	1352285			NRI Communities/Harris Blvd., LLC	OH	NIA	NRI Communities, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	1593046			NRI Cramer Creek, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	1625434			NRI Equity Land Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	80.000	Nationwide Mutual Insurance Company	
0140	Nationwide			1694382			NRI Equity Tampa, LLC	OH	OTH	Nationwide Realty Investors, Ltd.	Ownership	50.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	2089836			NRI Maxtown, LLC	OH	OTH	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		30-4939866	1019147			NRI Office Ventures, Ltd	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	1073212			NRI Telecom, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-3123274	2044085			NTCIF-2011 Georgia State Investor, LLC	OH	NIA	Nationwide Property and Casualty Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		90-0729552	2023000			NTCIF-2011, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		27-4700627	1984016			NTCP 2011-A, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-2724980	2033323			NW - Cameron, LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		27-2076516	4793269			NW-2100 Latham, LLC	DE	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		36-4702264	2021396			NW-Arvida, LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-5159092	2099231			NW-Bayshore, LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		26-0901660	4421180			NW-CNC Coppell, LLC	DE	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		27-4431267	4920564			NW-Collection, LLC	DE	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		27-2764819	4831231			NW-Commerce Center, LLC	DE	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide			2057662			NW-Corvallis, LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	1891773			NWD 205 Vine, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	1405488			NWD 225 Nationwide, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	1681262			NWD 230 West, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	1694896			NWD 265 Neil, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	1563474			NWD 275 Marconi, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	1459199			NWD 295 McConnell, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	1407725			NWD 300 Neil, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	1557704			NWD 300 Spring, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	2061126			NWD 355 McConnell, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	2044467			NWD 425 Nationwide, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	2041938			NWD 500 Nationwide, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	1340700			NWD Arena Crossing, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	1146303			NWD Arena District I, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	1172974			NWD Arena District II, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	1278786			NWD Arena District MM, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	1278788			NWD Arena District PW, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	1195624			NWD Arena District V, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		04-3679396	3531320			NWD Asset Management Holdings, Inc.	DE	NIA	Nationwide SA Capital Trust	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	1448370			NWD Athletic Club, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1636299	3003214			NWD Investment Management, Inc.	DE	NIA	NWD Management & Research Trust	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	994899			NWD Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	80.000	Nationwide Mutual Insurance Company	
0140	Nationwide		25-6711069	3227468			NWD Management & Research Trust	DE	NIA	Nationwide Corporation	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		90-0732898	2021397			NW-DuIles, LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	

STATEMENT AS OF JUNE 30, 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 Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0140	Nationwide			2117501			NW-Eastpark, LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-2647960	2029200			NW-Grapevine, LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		27-4750498	1990538			NW-Harvard Row, LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		26-3336778	4598125			NW-Highland Park, LLC	DE	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		27-4387718	4918214			NW-Highmeadow, LLC	DE	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-5408178	2110505			NW-Kentwood Towne Center, LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		27-4749640	1990535			NW-Kohls Market, LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-5314607	2106446			NW-Lovers Lane, LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-4630497	2084158			NW-Mueller II, LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		27-4749848	1994254			NW-Northridge, LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-5388656	1990540			NW-Park Memorial, LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		27-4749937	1990540			NW-Park Village, LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		26-1903919	4500117			NW-REI, LLC			Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		27-4387647	4918706			NW-Ross Hall, LLC	DE	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-4439608	2078682			NW-Sanibel Beach Place, LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-5159117	2099232			NW-South Park, LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide			2057663			NW-Southline, LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		27-4749587	1990537			NW-Taylor Farmer Jack, LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		27-4387563	4918360			NW-University, LLC	DE	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-0947092				OCH Company, LLC			Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-0947092	908127			Ohio Center Hotel Company, Ltd.	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		26-0263012	1702560			Old Track Street Owners Association	OH	OTH	Other non-Nationwide	n/a	0.000	Other non-Nationwide	
0140	Nationwide	13999	27-1712056				Olentangy Reinsurance, LLC			Nationwide Life and Annuity Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide			3971381			OYS Fund, LLC	VT	JA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide						Park 288 Industrial, LLC	DE	OTH	Nationwide Mutual Insurance Company	Ownership	100.000	other non-Nationwide	
0140	Nationwide		39-1805904				Pension Associates, Inc.			Nationwide Financial Services, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	1030050			Perimeter A, Ltd	WI	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	2807109			Pine Communities, LLC	OH	NIA	NRI Communities, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1677602	1113742			Pizzuti Properties, LLC	DE	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	1069902			Polaris A, Ltd.	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	65.000	Nationwide Mutual Insurance Company	
0140	Nationwide		39-1907217	209310			Premier Agency, Inc.	OH	NIA	ALLIED Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
4664	Pure	12873	20-8287105	12873			Privilege Underwriters Reciprocal Exchange	IA	NIA	Other non-Nationwide	Ownership	100.000	Other non-Nationwide	
4664	Pure			4089944			Privilege Underwriters, Inc.	FL	JA	Other non-Nationwide	n/a	0.000	Other non-Nationwide	
4664	Pure	13204	26-3109178				Pure Insurance Company	FL	JA	Other non-Nationwide	n/a	0.000	Other non-Nationwide	
4664	Pure						Pure Risk Management, LLC	FL	JA	Other non-Nationwide	n/a	0.000	Other non-Nationwide	
0140	Nationwide		75-2938844	159615800			Registered Investment Advisors Services, Inc.			Nationwide Financial Services, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		82-0549218	32219			Retention Alternatives, Ltd.	TX	NIA	Nationwide Mutual Fire Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
								Bermuda	JA		Ownership	100.000		

STATEMENT AS OF JUNE 30, 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 Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0140	Nationwide			3922674			Riverview Diversified Opportunities Fund, LLC	DE	OTH	Nationwide Mutual Insurance Company	Ownership	0.000	Nationwide Mutual Insurance Company	1
0140	Nationwide			3922674			Riverview Diversified Opportunities Fund, LLC	DE	OTH	Nationwide Mutual Fire Insurance Company	Ownership	0.000	Nationwide Mutual Insurance Company	1
0140	Nationwide			3922674			Riverview Diversified Opportunities Fund, LLC	DE	OTH	Nationwide Life Insurance Company	Ownership	0.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		22-3655264	3043824			Riverview International Group, Inc.	DE	NIA	NWD Management & Research Trust	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide			3394557			Riverview Multi Series Fund, LL - Class Event	DE	OTH	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide			3394557			Riverview Multi Series Fund, LL - Class N	DE	OTH	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide			3394557			Riverview Polyphony Fund, LLC	DE	OTH	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	15580	31-1117969	643981			Scottsdale Indemnity Company	OH	JA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	41297	31-1024978	704061			Scottsdale Insurance Company	OH	JA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10672	86-0835870				Scottsdale Surplus Lines Insurance Company	AZ	JA	Scottsdale Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	1032440			South Pittsburgh, LLC	OH	NIA	NRI Communities, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	1822953			Streets of Toringdon, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide						The Association for Theater Based Community Development, LLC		OTH	Nationwide Mutual Insurance Company	Limited partner /no control	50.000	other non-Nationwide	
0140	Nationwide		91-2158214				The Hideaway Club	CA	OTH	Other non-Nationwide	n/a	0.000	Other non-Nationwide	
0140	Nationwide		86-1094799				The Hideaway Owners Association	CA	OTH	Other non-Nationwide	n/a	0.000	Other non-Nationwide	
0140	Nationwide		20-3541511				The Madison Club	CA	OTH	Other non-Nationwide	n/a	0.000	Other non-Nationwide	
0140	Nationwide		20-3541507				The Madison Club Owners Association	CA	OTH	Other non-Nationwide	n/a	0.000	Other non-Nationwide	
0140	Nationwide		31-1610040	1017852			The Waterfront Partners, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	50.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		52-2031677	2735015			THI Holdings (Delaware), Inc.	DE	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		74-2825853	1855329			Titan Auto Insurance of New Mexico, Inc.	NM	JA	Whitehall Holdings, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	13242	74-2286759				Titan Indemnity Company	TX	JA	THI Holdings (Delaware), Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	36269	86-0619597				Titan Insurance Company	MI	JA	Titan Indemnity Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		75-1284530	23586800			Titan Insurance Services, Inc.	TX	NIA	Whitehall Holdings, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		33-0160222				V.P.I. Services, Inc.	CA	NIA	Veterinary Pet Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	42285	95-3750113				Veterinary Pet Insurance Company	CA	JA	Scottsdale Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10644	34-1785903				Victoria Automobile Insurance Company	IN	JA	Victoria Fire & Casualty Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	42889	34-1394913	616574			Victoria Fire & Casualty Company	OH	JA	THI Holdings (Delaware), Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10778	34-1842604	930061			Victoria National Insurance Company	OH	JA	Victoria Fire & Casualty Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10105	34-1777972	872957			Victoria Select Insurance Company	OH	JA	Victoria Fire & Casualty Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10777	34-1842602	937963			Victoria Specialty Insurance Company	OH	JA	Victoria Fire & Casualty Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1682140	1123485			Waterfront Apartments, LLC	OH	NIA	NRI Communities, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	37150	86-0561941				Western Heritage Insurance Company	AZ	JA	Scottsdale Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	

STATEMENT AS OF JUNE 30, 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	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
...0140 ...	Nationwide						Westport Capital Partners II			Nationwide Mutual Insurance Company Nationwide Defined Benefit Master Trust	Investor member / no control .....	...0.000	other non-Nationwide	
...0140 ...	Nationwide		74-2767942	138315500			Whitehall Holdings, Inc. ....	...CT. ....	...OTH	THI Holdings (Delaware), Inc.	Ownership.....	...100.000	Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		59-3471667				WI of Florida, Inc. ....	...TX. ....	...NIA	Whitehall Holdings, Inc.	Ownership.....	...100.000	Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		31-1486309	1447207			Yacht Club Communities II, LLC .....	...FL. ....	...NIA	NRI Communities, Ltd.	Ownership.....	...100.000	Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		31-1486309	2813555			Yacht Club Communities, LLC .....	...OH. ....	...NIA	NRI Communities, Ltd.	Ownership.....	...100.000	Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		31-1486309	4410206			Zais Zephyr A-4, LLC .....	...DE. ....	...NIA	Nationwide Life Insurance Company	limited member / no control .....	...60.000	other non-Nationwide	

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

STATEMENT AS OF JUNE 30, 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.

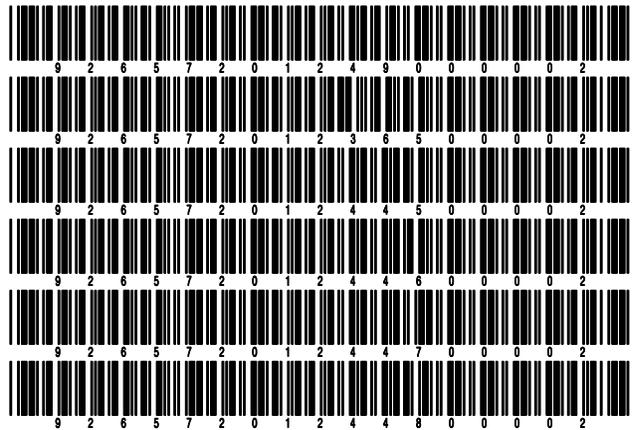
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required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



OVERFLOW PAGE FOR WRITE-INS

STATEMENT AS OF JUNE 30, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE A - VERIFICATION

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	488,565,493	553,953,861
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	48,325,332	88,298,666
2.2 Additional investment made after acquisition		27,965
3. Capitalized deferred interest and other		
4. Accrual of discount	82,823	
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals		2,892,273
7. Deduct amounts received on disposals	58,769,029	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)	478,375,557	488,565,493
12. Total valuation allowance	(3,014,356)	(3,347,320)
13. Subtotal (Line 11 plus Line 12)	475,361,201	485,218,173
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	475,361,201	485,218,173

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	3,521,719,096	3,218,468,330
2. Cost of bonds and stocks acquired	514,620,468	777,996,313
3. Accrual of discount	3,288,620	8,913,885
4. Unrealized valuation increase (decrease)	1,791,968	(5,675,429)
5. Total gain (loss) on disposals	1,477,093	4,749,911
6. Deduct consideration for bonds and stocks disposed of	241,938,918	466,205,482
7. Deduct amortization of premium	8,660,650	15,224,401
8. Total foreign exchange change in book/adjusted carrying value	(173,014)	(140,677)
9. Deduct current year's other than temporary impairment recognized	1,727,363	1,163,354
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	3,790,397,300	3,521,719,096
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	3,790,397,300	3,521,719,096

STATEMENT AS OF JUNE 30, 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)	1,865,567,689	94,369,418	59,290,596	(43,484,216)	1,865,567,689	1,857,162,295		1,843,582,126
2. Class 2 (a)	1,609,857,351	133,523,124	29,280,911	30,721,412	1,609,857,351	1,744,820,976		1,495,449,423
3. Class 3 (a)	124,297,496		4,390,615	9,089,067	124,297,496	128,995,948		110,189,584
4. Class 4 (a)	51,665,361	1,960,000	4,129,551	(12,359)	51,665,361	49,483,451		53,306,796
5. Class 5 (a)	8,672,177		1,504,609	(74)	8,672,177	7,167,494		10,543,332
6. Class 6 (a)	2,913,066	24,662	347,379	96,196	2,913,066	2,686,545		8,332,300
7. Total Bonds	3,662,973,140	229,877,204	98,943,661	(3,589,974)	3,662,973,140	3,790,316,709		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	3,662,973,140	229,877,204	98,943,661	(3,589,974)	3,662,973,140	3,790,316,709		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 \$

S102

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	3,739,263	XXX	3,739,263	199	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	32,714,120	45,840,524
2. Cost of short-term investments acquired	793,203,275	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	822,178,132	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)	3,739,263	32,714,120
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	3,739,263	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	173,091
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	(2,458,231)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(2,458,231)

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.....	(2,458,231)
2.	Part B, Section 1, Column 14.....	
3.	Total (Line 1 plus Line 2).....	(2,458,231)
4.	Part D, Column 5.....	
5.	Part D, Column 6.....	
6.	Total (Line 3 minus Line 4 minus Line 5).....	(2,458,231)

Fair Value Check

7.	Part A, Section 1, Column 16.....	(2,167,142)
8.	Part B, Section 1, Column 13.....	
9.	Total (Line 7 plus Line 8).....	(2,167,142)
10.	Part D, Column 8.....	
11.	Part D, Column 9.....	
12.	Total (Line 9 minus Line 10 minus Line 11).....	(2,167,142)

Potential Exposure Check

13.	Part A, Section 1, Column 21.....	72,963
14.	Part B, Section 1, Column 19.....	
15.	Part D, Column 11.....	
16.	Total (Line 13 plus Line 14 minus Line 15).....	72,963

Schedule E - Verification - Cash Equivalents

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

STATEMENT AS OF JUNE 30, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 2

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	City	3 State						
00-1100399	OREGON CITY	OR		04/17/2012	5.310	10,983,908		15,762,500
00-1100485	CAPE CORAL	FL		04/17/2012	5.000	9,245,215		17,188,400
00-1101817	OAKLAND	CA		06/27/2012	4.000	10,000,000		19,935,000
00-1101853	DAVIE	FL		05/21/2012	6.440	14,446,209		19,100,000
0599999. Mortgages in good standing - Commercial mortgages-all other							44,675,332	71,985,900
0899999. Total Mortgages in good standing							44,675,332	71,985,900
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals							44,675,332	71,985,900

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 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
	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
00-1000859	DYER	IN		05/28/2002	04/05/2012	1,606,057						1,591,689	1,591,689			
00-1000881	INDIANAPOLIS	IN		03/22/2002	04/06/2012	215,224						54,261	54,261			
00-1000882	ROSEVILLE	MINN		04/18/2002	04/06/2012	2,117,722						2,083,342	2,083,342			
00-1000937	SAN DIEGO	CA		04/18/2002	04/16/2012	1,327,573						1,312,571	1,312,571			
00-1000969	NORTH BERGEN	NJ		05/31/2002	06/26/2012	2,439,417						2,418,537	2,418,537			
00-1100366	PORT ROYAL	SC		07/08/2004	04/12/2012	1,611,193						1,597,206	1,597,206			
00-1100732	KENNEWICK	WA		09/19/2005	04/23/2012	2,325,552						2,314,842	2,314,842			
00-1101091	OAKLAND	CA		12/22/2005	06/27/2012	6,000,000						6,000,000	6,000,000			
00-1101097	CHATSWORTH	CA		12/27/2005	05/31/2012	2,827,667						2,815,364	2,815,364			
00-1101495	ROSEVILLE	MINN		06/20/2007	06/22/2012	8,000,000						8,000,000	8,000,000			
00-6000231	BEDFORD	MA		01/31/2002	06/01/2012	118,345						51,398	51,398			
0199999. Mortgages closed by repayment						28,588,750						28,239,210	28,239,210			
00-1000432	GREENSBORO	NC		03/05/2001		8,494,828						171,720	171,720			
00-1000517	JACKSONVILLE	FL		12/23/2002		676,929						2,174	2,174			
00-1000563	DALLAS	TX		02/10/2002		1,096,952						120,133	120,133			
00-1000631	LOUISVILLE	KY		06/25/2001		1,428,875						27,550	27,550			
00-1000746	HUBER HEIGHTS	OH		11/16/2001		774,622						32,798	32,798			
00-1000803	LEXINGTON	KY		01/22/2002		1,071,732						44,242	44,242			
00-1000815	OXFORD	OH		12/20/2001		2,677,545						15,293	15,293			
00-1000925	JACKSONVILLE	FL		12/23/2002		1,212,186						10,911	10,911			
00-1000927	SAN DIEGO	CA		05/08/2002		842,967						31,712	31,712			
00-1000999	AURORA	CO		03/03/2004		3,321,547						14,201	14,201			
00-1001000	DENVER	CO		08/08/2002		1,395,146						12,426	12,426			
00-1001025	NAPLES	FL		03/31/2003		616,266						3,667	3,667			

STATEMENT AS OF JUNE 30, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 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
00-1001043	REDDING	CA		01/27/2003		3,205,968						29,747	29,747			
00-1001049	WAYNE	PA		10/24/2002		516,983						18,232	18,232			
00-1001053	RICHARDSON	TX		11/15/2002		1,125,302						6,836	6,836			
00-1001075	MIAMI	FL		12/10/2002		1,339,426						100,550	100,550			
00-1001106	PLYMOUTH	MI		11/13/2002		2,795,694						26,133	26,133			
00-1001123	HILLSBOROUGH	NC		10/09/2003		1,247,873						5,287	5,287			
00-1001147	AMERICAN FORK	UT		11/27/2002		801,930						62,393	62,393			
00-1001229	HOUSTON	TX		11/20/2002		780,135						39,904	39,904			
00-1001237	DALLAS	TX		11/20/2002		4,957,234						89,246	89,246			
00-1001260	FINDLAY TOWNSHIP	PA		03/05/2003		980,887						31,902	31,902			
00-1001267	TROY	OH		03/07/2003		1,328,681						20,447	20,447			
00-1001292	AUBURN	WA		04/02/2003		402,186						74,305	74,305			
00-1001293	ODESSA	TX		04/23/2003		3,057,199						18,563	18,563			
00-1001302	MENLO	CA		03/31/2003		1,259,252						7,624	7,624			
00-1001305	AUBURN HILLS	MI		07/15/2003		1,111,474						11,144	11,144			
00-1001314	SALT LAKE CITY	UT		11/04/2003		828,030						6,992	6,992			
00-1001315	HEBRON	KY		04/16/2003		3,356,825						20,898	20,898			
00-1001319	RANCHO CUCAMONGA	CA		05/15/2003		794,584						7,664	7,664			
00-1001320	RIVERSIDE	CA		05/22/2003		4,261,562						27,411	27,411			
00-1001328	MILFORD	OH		08/29/2003		2,410,586						22,585	22,585			
00-1001331	WALKER	MI		05/07/2003		1,057,604						34,906	34,906			
00-1001334	CHARLESTON	SC		06/06/2003		796,435						7,645	7,645			
00-1002012	CEDAR GROVE	NJ		03/04/2003		1,661,497						19,133	19,133			
00-1100008	KANSAS CITY	MO		05/12/2003		705,122						11,140	11,140			
00-1100016	CONYERS	GA		06/04/2003		723,741						23,598	23,598			
00-1100018	CUMBERLAND	WV		09/29/2003		3,231,587						14,154	14,154			
00-1100032	BLOOMINGTON	IN		08/07/2003		1,592,256						15,350	15,350			
00-1100064	SAN MATEO	CA		08/06/2003		802,471						7,553	7,553			
00-1100094	JACKSONVILLE	FL		10/10/2003		1,414,266						287,504	287,504			
00-1100109	MILFORD	OH		09/23/2003		549,097						17,234	17,234			
00-1100132	BRIGHTON	MI		10/09/2003		1,646,303						14,237	14,237			
00-1100141	GRAND RAPIDS	MI		10/30/2003		2,182,887						64,132	64,132			
00-1100155	CLAY	NY		06/07/2004		831,777						7,050	7,050			
00-1100202	LYSANDER	NY		12/10/2003		1,149,007						33,848	33,848			
00-1100225	EDGEWATER	NJ		12/17/2003		6,717,819						26,795	26,795			
00-1100232	RIALTO	CA		11/21/2003		1,633,540						14,561	14,561			
00-1100236	HARTFORD	CT		12/23/2003		3,656,903						53,789	53,789			
00-1100252	PHILADELPHIA	PA		09/29/2004		6,151,296						36,081	36,081			
00-1100256	WEST SACRAMENTO	CA		01/12/2004		2,546,515						18,431	18,431			
00-1100265	ALTAMONTE SPRINGS	FL		12/18/2003		1,480,472						21,176	21,176			
00-1100317	BUFFALO	NY		03/09/2004		1,490,808						21,067	21,067			
00-1100347	VISALIA	CA		07/14/2004		1,218,021						32,830	32,830			
00-1100375	ALGONQUIN	IL		09/15/2004		1,229,436						32,680	32,680			
00-1100394	FT. WAYNE	IN		05/14/2004		1,537,379						19,003	19,003			
00-1100399	OREGON CITY	OR		07/05/2005								36,874	36,874			
00-1100406	EDISON	NJ		05/18/2004		2,960,070						42,751	42,751			
00-1100409	PLEASANT PRAIRIE	WI		07/27/2004		2,687,375						36,771	36,771			
00-1100421	PORT ORANGE	FL		09/16/2004		687,757						13,447	13,447			
00-1100430	SANDY	OR		06/15/2004		1,883,376						10,169	10,169			
00-1100458	LINCOLNTON	NC		07/20/2004		1,184,783						13,824	13,824			
00-1100464	GAINESVILLE	FL		05/26/2004		4,475,811						37,604	37,604			
00-1100485	CAPE CORAL	FL		12/22/2004								57,654	57,654			
00-1100497	KENT	WA		08/23/2004		1,252,324						32,388	32,388			
00-1100501	SAN DIEGO	CA		07/22/2004		2,655,561						14,670	14,670			
00-1100565	MEMPHIS	TN		11/24/2004		1,812,470						11,264	11,264			
00-1100583	BOSTON	MA		09/27/2004		2,549,587						19,943	19,943			
00-1100597	MENTOR	OH		11/18/2004		1,149,576						15,414	15,414			
00-1100600	FARMERS BRANCH	TX		12/16/2004		841,237						6,351	6,351			
00-1100606	REDONDO BEACH	CA		12/22/2004		7,212,091						37,628	37,628			
00-1100669	BATTLE CREEK	MI		11/29/2004		1,565,138						40,423	40,423			
00-1100682	MENLO PARK	CA		07/10/2006		6,226,276						69,839	69,839			

STATEMENT AS OF JUNE 30, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 3

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

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 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
00-1100706	GLENDALE	AZ		02/14/2005		1,000,000						2,780	2,780			
00-1100712	COMPTON	CA		12/30/2004		2,518,434						21,199	21,199			
00-1100719	FARMERS BRANCH	TX		12/16/2004		167,311						1,263	1,263			
00-1100729	PHOENIX	AZ		03/30/2005		863,873						6,266	6,266			
00-1100740	TAMPA	FL		02/25/2005		1,091,016						14,082	14,082			
00-1100753	OMAHA	NE		02/17/2005		354,281						10,255	10,255			
00-1100762	BEAVERTON	OR		06/21/2005		6,271,233						34,142	34,142			
00-1100778	CLEAR LAKE	TX		03/16/2005		4,250,574						19,067	19,067			
00-1100824	OMAHA	NE		05/12/2005		929,377						4,583	4,583			
00-1100828	VARIOUS CITIES	TN		07/08/2005		3,936,979						49,365	49,365			
00-1100829	COLUMBUS	OH		09/30/2005		4,516,907						23,542	23,542			
00-1100832	FREDERICK	MD		11/01/2005		3,750,701						17,298	17,298			
00-1100844	ORLAND PARK	IL		07/22/2005		785,504						10,109	10,109			
00-1100861	BRADENTON	FL		12/28/2005		1,024,265						8,268	8,268			
00-1100865	ANN ARBOR	MI		07/20/2005		2,137,210						17,173	17,173			
00-1100889	REDWOOD CITY	CA		06/21/2005		4,932,652						35,591	35,591			
00-1100905	AUSTIN	TX		07/07/2005		1,470,403						5,846	5,846			
00-1100912	CANONSBURG	PA		08/05/2005		2,240,581						28,607	28,607			
00-1100915	NASHVILLE	TN		06/07/2006		1,831,745						9,134	9,134			
00-1100950	COLUMBUS	OH		02/15/2006		9,622,298						62,032	62,032			
00-1100970	DENVER	CO		09/26/2005		1,936,452						7,654	7,654			
00-1100979	LAS VEGAS	NV		11/07/2005		5,722,222						31,459	31,459			
00-1100997	CHEEKTOWAGA	NY		11/17/2005		1,211,822						14,473	14,473			
00-1101001	PHOENIX	AZ		10/04/2005		1,806,643						14,583	14,583			
00-1101019	DALLAS	TX		01/19/2006		6,603,690						38,590	38,590			
00-1101027	KING OF PRUSSIA	PA		11/18/2005		8,590,807						37,505	37,505			
00-1101071	ROSEVILLE	CA		12/22/2005		6,742,349						51,323	51,323			
00-1101072	SEATTLE	WA		12/20/2005		3,275,193						37,392	37,392			
00-1101076	HOLLY SPRINGS	NC		12/20/2005		5,574,737						25,363	25,363			
00-1101090	DALLAS	TX		01/19/2006		2,808,094						17,796	17,796			
00-1101147	SOUTH HAVEN	MI		04/20/2006		1,795,747						37,293	37,293			
00-1101162	JACKSONVILLE	FL		04/20/2006		1,721,524						17,672	17,672			
00-1101174	JACKSONVILLE	FL		06/15/2006		1,665,496						18,433	18,433			
00-1101175	FERNANDINA BEACH	FL		04/28/2006		2,172,425						22,113	22,113			
00-1101178	ST. LOUIS	MO		05/31/2006		5,962,599						19,394	19,394			
00-1101217	COLORADO SPRINGS	CO		05/31/2006		7,759,055						26,683	26,683			
00-1101225	PORTLAND	OR		06/29/2006		1,492,671						4,558	4,558			
00-1101259	VARIOUS	TX		11/09/2006		3,310,333						18,461	18,461			
00-1101260	VARIOUS	TX		11/09/2006		279,987						3,690	3,690			
00-1101282	CHICAGO	IL		01/25/2007		1,828,246						9,405	9,405			
00-1101287	PALATINE	IL		08/25/2006		4,783,235						18,736	18,736			
00-1101301	SAN BERNARDINO	CA		09/29/2006		220,049						28,794	28,794			
00-1101435	DOYLESTOWN	PA		04/09/2007		2,800,462						28,579	28,579			
00-1101525	AUSTIN	TX		07/18/2007		2,638,266						15,966	15,966			
00-1101660	BUFFALO GROVE	IL		06/08/2009		2,395,470						11,970	11,970			
00-1101698	SAN ANTONIO	TX		08/13/2010		9,592,076						33,443	33,443			
00-1101702	CLINTON	UT		10/08/2010		3,854,613						35,277	35,277			
00-1101704	ST. PETERSBURG	FL		08/05/2010		479,010						19,414	19,414			
00-1101713	SAN DIEGO	CA		10/05/2010		8,555,547						107,476	107,476			
00-1101714	CHEEKTOWAGA	NY		12/21/2010		2,150,747						14,206	14,206			
00-1101715	LYNDHURST	NJ		12/01/2010		8,678,822						31,748	31,748			
00-1101727	WEST BABYLON	NY		02/15/2011		926,542						6,442	6,442			
00-1101742	PHILADELPHIA	PA		05/26/2011		8,923,053						39,472	39,472			
00-1101744	KIRKLAND	WA		06/02/2011		4,157,240						22,057	22,057			
00-1101780	MINNEAPOLIS	MN		09/20/2011		9,975,017						38,306	38,306			
00-1101800	CHICAGO	IL		11/30/2011		10,000,000						38,346	38,346			
00-1101813	RALEIGH	NC		03/28/2012								11,745	11,745			
00-1101853	DAVIE	FL		05/21/2012								24,942	24,942			
00-6000007	CITY OF INDUSTRY	CA		01/31/2002		249,590						40,846	40,846			
00-6000190	NEWTON SQUARE	PA		01/31/2002		140,706						16,110	16,110			
00-6000192	WEST CHESTER	PA		01/31/2002		104,211						11,934	11,934			

STATEMENT AS OF JUNE 30, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment					14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 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
00-9000086	SAN DIEGO	CA		06/01/2001		126,413						6,033	6,033			
00-9000107	SANTA ANA	CA		08/01/2001		203,997						9,300	9,300			
00-9000126	CUMMING	GA		03/01/2002		188,683						7,551	7,551			
00-9000128	MOUNTAIN VIEW	CA		04/01/2002		178,997						177,458	177,458			
03-0309790	NORWOOD	MA		02/13/1997		655,581						27,988	27,988			
03-4000843	BELLEVUE	WA		11/12/1997		101,036						27,367	27,367			
03-4000912	ST PETERSBURG	FL		01/30/1998		378,727						16,297	16,297			
03-4001046	RANCHO BERNARDO	CA		08/17/1998		252,320						34,706	34,706			
03-4002170	SALT LAKE CITY	UT		12/28/1999		1,982,167						18,098	18,098			
0299999. Mortgages with partial repayments						355,969,089						4,201,643	4,201,643			
0599999 - Totals						384,557,839						32,440,853	32,440,853			

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 JUNE 30, 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)
13063A-7D-0	California St GO Bld Amer Bd 7.300% 10		.05/01/2012	Various		13,759,305	10,880,000	72,805	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						13,759,305	10,880,000	72,805	XXX
02765U-CY-8	American Mun Pwr Ohio Inc Rev Bld Amer B		.05/01/2012	Barclays Capital		1,779,240	1,500,000	21,228	1FE
20281P-CT-7	Commonwealth PA Fin Auth Ser B Bld Amer		.05/01/2012	Barclays Capital		4,188,713	3,375,000	89,189	1FE
3132GT-R4-1	FHLMC Pool #008307 3.500% 05/15/42		.05/10/2012	Barclays Capital		36,402,734	35,000,000	44,236	1
31396F-G3-1	FHLMC REMIC Ser 3068 CI Z 5.500% 11/15		.06/01/2012	Interest Capitalization		273,750	273,750		1
3199999. Subtotal - Bonds - U.S. Special Revenues						42,644,437	40,148,750	154,653	XXX
00163M-AK-0	Prologis LP Co Gtd Nt 6.625% 12/01/19		.04/11/2012	Wachovia Capital Markets Inc		10,786,159	9,425,000	234,152	2FE
00163M-AL-8	Prologis LP Sr Nt 4.500% 08/15/17		.06/19/2012	Wells Fargo		5,654,110	5,390,000	85,566	2FE
032511-BF-3	Anadarko Petroleum Corp Sr Nt 6.950% 0		.04/05/2012	UBS Warburg London		4,814,013	3,925,000	87,898	2FE
23317H-AA-0	DDR Corp Sr Nt 4.625% 07/15/22		.06/19/2012	Deutsche Bank Securities		9,810,400	10,000,000		3FE
278058-EF-5	Eaton Corp Sr Nt 3.470% 06/28/21		.06/28/2012	Morgan Stanley & Co Inc		10,000,000	10,000,000		1Z
30216X-AB-0	Expert Global Inc (NCO) Term Ln B Nt 1		.04/27/2012	Barclays Capital		1,960,000	2,000,000		4FE
40426W-AR-2	HRPT Properties Tr Nt 6.250% 08/15/16		.04/12/2012	UBS Warburg London		5,296,950	5,000,000	53,819	2FE
41283D-AB-9	Harley-Davidson Inc Co Gtd Nt 6.800% 0		.04/04/2012	Morgan/JP/Securities - Bonds		4,121,145	3,500,000	76,028	2FE
441060-AJ-9	Hospira Inc Sr Nt 6.050% 03/30/17		.04/11/2012	US Bancorp		4,510,140	4,000,000	9,747	2FE
487836-BG-2	Kellogg Co Sr Nt 1.125% 05/15/15		.05/14/2012	Barclays Capital		4,994,150	5,000,000		2FE
565849-AD-8	Marathon Oil Corp Sr Nt 6.000% 10/01/1		.04/04/2012	US Bancorp		13,976,880	12,000,000	18,000	2FE
585055-AX-4	Medtronic Inc Sr Nt 3.125% 03/15/22		.06/15/2012	Morgan Stanley & Co Inc		5,263,471	5,070,000	40,049	1FE
60871R-AC-4	Molson Coors Brewing Co Co Gtd Nt 3.50		.04/26/2012	Morgan Stanley & Co Inc		2,989,470	3,000,000		2FE
60871R-AD-2	Molson Coors Brewing Co Co Gtd Nt 5.00		.04/26/2012	Morgan Stanley & Co Inc		3,992,600	4,000,000		2FE
66989H-AD-0	Novartis Capital Corp Sr Nt 4.400% 04/		.06/18/2012	Morgan Stanley & Co Inc		10,219,700	8,764,000	61,056	1FE
74340X-AM-3	Prologis LP Co Gtd Nt 6.625% 05/15/18		.05/23/2012	Morgan/JP/Securities - Bonds		14,905,200	13,000,000	262,056	2FE
74340X-AU-5	Prologis LP Co Gtd Nt 6.875% 03/15/20		.04/10/2012	Wells Fargo		13,661,839	11,650,000	62,295	2FE
83413U-A*-1	Solar Capital Sr Nt 5.875% 05/11/17		.05/11/2012	Citigroup		12,500,000	12,500,000		2Z
89233P-4S-2	Toyota Motor Credit Corp Sr Nt 4.250%		.05/08/2012	Barclays Capital		9,482,505	8,500,000	119,590	1FE
90265E-AG-5	UDR Inc Co Gtd Nt 4.625% 01/10/22		.05/08/2012	Merrill Lynch		9,032,525	8,500,000	132,134	2FE
067901-AH-1	Barrick Gold Corp Sr Nt 5.250% 04/01/4	A.	.06/14/2012	Tax Free Exchange		12,477,544	12,500,000	129,427	2FE
74041E-AC-9	Preferred Term Sec Ltd XVI Mezz Nt PTP	R.	.06/25/2012	Interest Capitalization		16,397	16,397		6AM
74042H-AC-1	Preferred Term Sec Ltd XIX Nt CI B PTP A	R.	.06/22/2012	Interest Capitalization		8,265	8,265		6AM
R8047-AA-3	Solveig Gas Norway AS Priv Pl 4.000% 1	F.	.06/27/2012	Bank of America BIRD Dealer		3,000,000	3,000,000		1Z
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						173,473,463	160,748,662	1,371,817	XXX
8399997. Total - Bonds - Part 3						229,877,205	211,777,412	1,599,275	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						229,877,205	211,777,412	1,599,275	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
90357E-12-4	United Subcontractors Inc Com		.06/06/2012	Direct		253,780			U
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)							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						229,877,205	XXX	1,599,275	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues1

E04

STATEMENT AS OF JUNE 30, 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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
				Redemption	100.0000																
29358B-AA-0	Enco Offshore Inc Title XI Financing		06/01/2012			133,326	133,326	132,804	133,129		197		197		133,326				4,240	12/01/2015	1FE
36209M-YH-1	GNMA 1 PTC #476012 6.500% 05/15/28		06/01/2012	Paydown		845	845	838	838		7		7		845				23	05/15/2028	1
36209M-ND-0	GNMA PTC #483788 6.500% 12/15/13		06/01/2012	Paydown		7,511	7,511	7,654	7,534		(23)		(23)		7,511				204	12/15/2013	1
36210A-4J-3	GNMA PTC #486925 6.500% 02/15/14		06/01/2012	Paydown		5,952	5,952	6,032	5,966		(14)		(14)		5,952				161	02/15/2014	1
36210D-BL-4	GNMA PTC #488843 6.500% 01/15/14		06/01/2012	Paydown		7,797	7,797	7,947	7,823		(26)		(26)		7,797				211	01/15/2014	1
36210D-BQ-3	GNMA PTC #488847 6.500% 01/15/14		06/01/2012	Paydown		5,153	5,153	5,252	5,171		(18)		(18)		5,153				140	01/15/2014	1
36225B-EW-4	GNMA PTC #781049 6.500% 06/15/14		06/01/2012	Paydown		10,208	10,208	10,045	10,134		74		74		10,208				277	06/15/2014	1
36225B-GC-6	GNMA PTC #781095 6.500% 08/15/14		06/01/2012	Paydown		13,343	13,343	13,051	13,215		128		128		13,343				354	08/15/2014	1
0599999	Subtotal - Bonds - U.S. Governments					184,135	184,135	183,623	183,810		325		325		184,135				5,610	XXX	XXX
251093-XD-7	Detroit Mich GO Taxable Self Insurance		05/01/2012	Maturity		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				36,150	05/01/2012	1FE
2499999	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				36,150	XXX	XXX
186103-EC-7	Cleveland OH Port Auth Rev Txbl Dev Good		05/15/2012	Call	100.0000	135,000	135,000	135,000	135,000						135,000				3,881	05/15/2014	2FE
212257-BP-3	Contra Costa Cnty CA Rev Pension Oligig T		06/01/2012	Maturity		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				46,300	06/01/2012	1FE
3128H6-DC-5	FHLMC Pool #E98199 3.500% 08/15/18		06/01/2012	Paydown		117,656	117,656	107,821	111,993		5,663		5,663		117,656				1,780	08/15/2018	1
3128H6-SG-0	FHLMC Pool #E98619 3.500% 08/15/18		06/01/2012	Paydown		257,000	257,000	235,557	244,640		12,361		12,361		257,000				4,070	08/15/2018	1
3128H7-CB-6	FHLMC Pool #E99066 3.500% 09/15/18		06/01/2012	Paydown		234,617	234,617	215,004	223,187		11,430		11,430		234,617				3,272	09/15/2018	1
3128H7-JS-2	FHLMC Pool #E99273 3.500% 10/15/18		06/01/2012	Paydown		93,269	93,269	87,702	89,790		3,479		3,479		93,269				1,356	10/15/2018	1
3128H7-MX-7	FHLMC Pool #E99374 3.500% 10/15/18		06/01/2012	Paydown		41,742	41,742	38,181	39,548		2,194		2,194		41,742				608	10/15/2018	1
3128S4-BP-1	FHLMC Pool #100046 2.708% 03/15/36		06/01/2012	Paydown		1,351	1,351	1,348	1,341		10		10		1,351				(457)	03/15/2036	1
312904-AU-9	FHLMC REMIC Ser 181-E 7.000% 08/15/21		06/15/2012	Paydown		2,458	2,458	2,494	2,466		(8)		(8)		2,458				95	08/15/2021	1
312905-KJ-0	FHLMC REMIC Ser 1060-X 7.250% 03/15/21		06/01/2012	Paydown		3,743	3,743	3,826	3,803		(60)		(60)		3,743				126	03/15/2021	1
312913-ZE-9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2		06/01/2012	Paydown		19,821	19,821	20,332	20,132		(310)		(310)		19,821				575	12/15/2022	1
312915-UF-6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23		06/01/2012	Paydown		5,821	5,821	5,988	5,922		(100)		(100)		5,821				170	05/15/2023	1
31294K-UC-7	FHLMC Gold PC Pool #E01479 3.500% 09/1		06/01/2012	Paydown		212,684	212,684	199,790	205,112		7,572		7,572		212,684				2,954	09/15/2018	1
31326T-RA-1	FHLMC Pool #008307 3.500% 05/15/42		06/01/2012	Paydown		101,793	101,793	105,873	101,993		(4,080)		(4,080)		101,793				297	05/15/2042	1
313372-YE-4	FHLMC REMIC Ser 1643-E 6.500% 05/15/23		06/01/2012	Paydown		30,600	30,600	31,236	30,977		(377)		(377)		30,600				914	05/15/2023	1
313376-MA-0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26		06/01/2012	Paydown		22,158	22,158	22,843	22,559		(401)		(401)		22,158				587	04/15/2026	1
31337E-LG-7	FHLMC REMIC Ser 2064 M 6.000% 06/15/28		06/01/2012	Paydown		3,492	3,492	3,581	3,551		(59)		(59)		3,492				82	06/15/2028	1
31337K-SG-5	FHLMC REMIC Ser 2136-A 6.000% 03/15/29		06/01/2012	Paydown		7,438	7,438	6,974	7,180		258		258		7,438				178	03/15/2029	1
31340Y-DB-2	FHLMC REMIC Ser 12-A 9.250% 11/15/19		06/15/2012	Paydown		619	619	650	632		(13)		(13)		619				29	11/15/2019	1
31340Y-QS-1	FHLMC REMIC Ser 46-B 7.800% 09/15/20		06/15/2012	Paydown		525	525	483	507		18		18		525				22	09/15/2020	1
31358E-RK-0	FNMA REMIC Ser 1990-72B 9.000% 07/25/2		06/01/2012	Paydown		1,088	1,088	1,063	1,075		13		13		1,088				37	07/25/2020	1
31358H-GT-6	FNMA REMIC Ser 1991-73A 8.000% 07/25/2		06/01/2012	Paydown		2,132	2,132	2,048	2,098		34		34		2,132				71	07/25/2021	1
31358J-HU-8	FNMA REMIC Ser 1991-113 ZE 7.500% 09/2		06/01/2012	Paydown		2,010	2,010	2,068	2,040		(31)		(31)		2,010				65	09/25/2021	1
31358N-4F-6	FNMA REMIC Ser 1992-123 Z 7.500% 07/25		06/01/2012	Paydown		4,892	4,892	4,913	4,898		(6)		(6)		4,892				143	07/25/2022	1
31359P-DJ-2	FNMA ACES Ser 1997-M2 CI Z 7.125% 01/1		06/01/2012	Paydown		1,457	1,457	1,565	1,557		(100)		(100)		1,457				43	01/17/2037	1
313602-3E-2	FNMA REMIC Ser 1989-67D 9.000% 10/25/1		06/01/2012	Paydown		1,011	1,011	1,008	1,006		5		5		1,011				37	10/25/2019	1
313602-DV-3	FNMA REMIC Ser 1988-15A 9.000% 06/25/1		06/01/2012	Paydown		1,408	1,408	1,431	1,415		(8)		(8)		1,408				53	06/25/2018	1
313602-QQ-1	FNMA REMIC Ser 1988-25B 9.250% 10/25/1		06/01/2012	Paydown		792	792	810	798		(6)		(6)		792				30	10/25/2018	1
313602-QA-5	FNMA REMIC Ser 1989-19A 10.300% 04/25/1		05/01/2012	Paydown		613	613	646	610		3		3		613				24	04/25/2019	1
313602-W4-2	FNMA REMIC Ser 1989-62G 8.600% 10/25/1		06/01/2012	Paydown		862	862	829	849		13		13		862				31	10/25/2019	1
313603-GW-6	FNMA REMIC Ser 1989-86E 8.750% 11/25/1		06/01/2012	Paydown		478	478	478	476		2		2		478				17	11/25/2019	1
313603-JJ-2	FNMA REMIC Ser 1989-90E 8.700% 12/25/1		06/01/2012	Paydown		477	477	520	489		(12)		(12)		477				17	12/25/2019	1
31371H-FZ-6	FNMA Pool #252284 6.500% 01/25/29		06/01/2012	Paydown		14,392	14,392	14,315	14,316		75		75		14,392				414	01/25/2029	1
31371L-09-7	FNMA Pool #254928 3.500% 08/25/18		06/01/2012	Paydown		9,200	9,200	8,714	8,922		278		278		9,200				134	08/25/2018	1
31377F-B4-7	FNMA DUS Pool #375459 6.775% 10/25/12		04/01/2012	Paydown		1,947,182	1,947,182	2,197,274	1,969,071		(21,889)		(21,889)		1,947,182				43,974	10/25/2012	1
31377T-5X-0	FNMA DUS Pool #387062 5.830% 08/25/14		06/01/2012	Paydown		7,686	7,686	8,104	7,784		(99)		(99)		7,686				190	08/25/2014	1
31392A-F5-2	FNMA Ser 2001-73 CI PG 6.000% 09/25/31		06/01/2012	Paydown		175,480	175,480	182,589	176,096		(615)		(615)		175,480				4,432	09/25/2031	1
31392E-HX-1	FNMA REMIC Ser 2002-53 CI PD 6.000% 01		05/01/2012	Paydown		24,401	24,401	24,797	24,348		53		53		24,401				530	01/25/2032	1
31392U-KL-7	FHLMC REMIC Ser 2504 N 5.500% 09/15/1		06/01/2012	Paydown		16,295	16,295	16,649	16,394		(98)		(98)		16,295				370	09/15/2017	1
31393D-TX-9	FNMA REMIC Ser 2003-W10 CI 1A4 4.505%		06/01/2012	Paydown		23,972	23,972	23,971	23,942		30		30		23,972				464	06/25/2043	1
31393E-LF-4	FNMA REMIC Ser 2003-W12 CI 1A8 4.550%																				

STATEMENT AS OF JUNE 30, 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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31395M-QS-1	FHLMC REMIC Ser 2935 CI LM 4.500% 02/1		06/01/2012	Paydown		81,395	81,395	77,376	78,877		2,519		2,519		81,395				1,541	02/15/2035	1
31398V-ZX-7	FHLMC REMIC Ser 3660 CI H 4.500% 10/15		06/01/2012	Paydown		871,923	871,923	920,969	901,072		(29,149)		(29,149)		871,923				15,545	10/15/2033	1
31402E-HA-9	FNMA Pool #726625 3.500% 07/25/18		06/01/2012	Paydown		3,355	3,355	3,178	3,233		122		122		3,355				49	07/25/2018	1
31402O-NH-0	FNMA Pool #734892 3.500% 08/25/18		06/01/2012	Paydown		35,353	35,353	32,503	33,671		1,682		1,682		35,353				513	08/25/2018	1
31403B-3K-7	FNMA Pool #744302 3.500% 09/25/18		06/01/2012	Paydown		287,272	287,272	270,395	277,371		9,901		9,901		287,272				4,504	09/25/2018	1
31405E-6P-5	FNMA Pool #787578 6.000% 07/25/35		06/01/2012	Paydown		34,070	34,070	34,841	34,795		(725)		(725)		34,070				814	07/25/2035	1
38374F-T6-1	GNMA Ser 2004-18 CI VD 5.000% 06/16/23		06/01/2012	Paydown		205,709	205,709	207,059	205,519		190		190		205,709				4,808	06/16/2023	1
				Redemption	100.0000																
677555-WY-6	Ohio St Econ Development Rev Txb1 Enterp		06/01/2012	Redemption	100.0000	135,000	135,000	135,000	135,000						135,000				3,274	06/01/2014	1FE
677555-XD-1	Ohio St Econ Development Rev Txb1 Ohio E		06/01/2012	Redemption	100.0000	10,000	10,000	10,000	10,000						10,000				277	12/01/2021	1FE
911760-LQ-7	Vendee Mtg Tr REMIC Ser 1998-2 CI 1G RMB		06/01/2012	Paydown		15,747	15,747	16,190	16,037		(291)		(291)		15,747				440	06/15/2028	1
				Redemption	100.0000																
	3199999 Subtotal - Bonds - U.S. Special Revenues					8,580,854	8,580,854	8,807,171	8,475,019		(39)		(39)		8,580,854				179,674	XXX	XXX
000759-CR-9	American Business Fin Svcs Inc Ser 2002-		06/01/2012	Paydown		96,607	96,607	96,585	96,371		76		76		96,447			160	(1,905)	07/15/2033	4FM
000759-CV-0	American Business Fin Svcs Inc Ser 2002-		06/01/2012	Paydown		42,327	42,327	42,327	29,464	12,792			12,849		42,312		15		921	09/15/2033	4FM
000780-HX-7	ABN AMRO Mtg Corp Ser 2003-8 CI A4 RMBS		06/01/2012	Paydown		158,970	158,970	153,406	155,867		3,103		3,103		158,970				3,450	06/25/2033	1FM
00206R-AP-7	AT&T Inc Sr Nt 6.700% 11/15/13		06/29/2012	Call	108.0839	1,080,839	1,000,000	1,092,180	1,038,360		42,478		42,478		1,080,839				41,689	11/15/2013	1FE
00253C-PH-3	Aames Mtg Tr Ser 2001-4 CI A4 RMBS 6.0		06/01/2012	Paydown		24,586	24,586	24,576	24,551		35		35		24,586				595	04/25/2031	1FM
				Redemption	100.0000																
01365F-AC-7	Albuquerque Plaza Assoc 1st Mtg Nt CTL		06/01/2012	Paydown		92,165	92,165	92,165	92,165						92,165				2,844	07/01/2015	2
02149H-AW-0	Countrywide Alternative Ln Tr Ser 2007-2		06/01/2012	Paydown		248,710	248,710	257,631	257,631		18,658		18,658		276,289		(27,579)	(27,579)	7,127	03/25/2037	4FM
023775-AA-7	American Airlines Inc PTC Ser 2005-1 CI		04/17/2012	Various		33,262	33,262	33,262	33,262						33,262				1,973	09/29/2012	2AM
				Redemption	100.0000																
02377V-AA-0	American Airlines Pt Trst PTC Ser A ABS		04/15/2012	Paydown		383,783	383,783	383,783	383,783						383,783				17,562	10/15/2021	2AM
02639M-AC-0	American General Mtg Ser 2003-1 CI A3 RM		06/01/2012	Paydown		452,524	452,524	452,289	451,581		943		943		452,524				10,203	04/25/2033	1FM
02639M-AD-8	American General Mtg Ser 2003-1 CI M1 RM		06/01/2012	Paydown		866,649	866,649	848,926	858,647		8,001		8,001		866,649				20,532	04/25/2033	1FM
02660T-ER-0	American Home Mtg Inv Tr Ser 2005-2 CI 5		06/01/2012	Paydown		62,816	62,816	62,168	62,386		431		431		62,816				1,339	09/25/2035	2FM
				Redemption	100.0000																
03334@-AA-7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.3		06/15/2012	Paydown		19,066	19,066	19,066	19,066						19,066				504	02/15/2025	1
040104-BW-0	Argent Securities Inc Ser 2003-WD CI AF6		06/01/2012	Paydown		549,899	549,899	549,655	549,254		645		645		549,899				11,020	10/25/2033	1FM
04231F-AA-7	Armstrong/Heinz Contract Sec Lease Backe		04/24/2012	Call	129.5612	921,366	711,144	711,144	711,144		210,222		210,222		921,366				15,235	08/15/2016	2
				Redemption	100.0000																
04231F-AA-7	Armstrong/Heinz Contract Sec Lease Backe		06/15/2012	Paydown		67,252	67,252	67,252	67,252						67,252				1,634	08/15/2016	2
04541G-AS-1	Asset Backed Securities Corp Ser 2000-LB		06/01/2012	Paydown		12,669	12,669	13,164	12,788		(14)		(14)		12,774		(104)	(104)	447	03/21/2029	1FM
				Redemption	100.0000																
04626R-AA-4	Astoria Power Project PTC Ser A ABS 5		06/01/2012	Paydown		195,893	195,893	195,893	195,893						195,893				4,675	05/01/2016	2AM
				Redemption	100.0000																
05164#-AA-5	Aurora Health Care (Badger RE) CTL 6.9		06/15/2012	Paydown		22,598	22,598	21,929	22,187		411		411		22,598				659	12/15/2022	2
05946X-EW-9	Banc of America Funding Corp Ser 2003-3		06/01/2012	Paydown		248,005	248,005	251,260	248,539		(533)		(533)		248,005				5,687	10/25/2033	1FM
05947U-HN-1	Banc of America Comm Mtg Inc Ser 2002-2		06/01/2012	Paydown		3,476,256	3,476,256	3,493,743	3,472,338		3,918		3,918		3,476,256				91,617	07/11/2043	1FM
05947U-LX-4	Banc of America Comm Mtg Inc Ser 2003-2		06/01/2012	Paydown		72,965	72,965	73,334	72,909		56		56		72,965				1,431	03/11/2041	1FM
05948K-XQ-7	Bank of America Alt Loan Tr Ser 2005-2 C		06/01/2012	Paydown		52,121	52,121	51,303	51,303		818		818		52,121				1,139	03/25/2035	4FM
05948K-XS-3	Bank of America Alt Loan Tr Ser 2005-2 C		06/01/2012	Paydown		24,658	24,658	23,986	23,986		671		671		24,658				565	03/25/2035	4FM
05949A-KA-7	Bank of America Mtg Securities Ser 2004-		06/01/2012	Paydown		151,270	151,270	155,099	151,800		(530)		(530)		151,270				3,601	07/25/2034	1FM
05949A-P5-3	Bank of America Mtg Securities Ser 2005-		06/01/2012	Paydown		522,103	522,103	526,346	521,239		864		864		522,103				11,742	02/25/2035	1FM
064057-BA-9	Bank NY Co Inc Sr Sub Nt 6.375% 04/01/		04/01/2012	Maturity		6,000,000	6,000,000	6,568,500	6,021,228		(21,228)		(21,228)		6,000,000				191,250	04/01/2012	1FE
07132F-AB-8	Battelle Memorial Institute Sr Nt Ser B		04/15/2012	Maturity		4,000,000	4,000,000	4,046,746	4,001,808		(1,808)		(1,808)		4,000,000				138,600	04/15/2012	1
07383F-JE-9	Bear Stearns Comm Mtg Sec Ser 2002-TOPS6		06/01/2012	Paydown		1,669,097	1,669,097	1,878,060	1,680,968		(11,871)		(11,871)		1,669,097				50,889	10/15/2036	1FM
				Redemption	100.0000																
079867-AQ-0	BellSouth Telecom Inc Deb 6.300% 12/15		06/15/2012	Paydown		52,829	52,829	53,684	53,132		(302)		(302)		52,829				1,664	12/15/2015	1FE
105667-AB-5	Bravo Mtg Loan Trust Ser 2006-1 CI A2 RM		06/25/2012	Paydown		155,677	155,677	88,457	88,457		67,220		67,220		155,677				337	07/25/2036	1FM
12189P-AF-9	Burlington Northern Santa Fe EETC Ser 99		05/18/2012	Various		(255)	(255)	(296)	(3,666)		(3,922)		(3,922)		(255)				1,862	07/02/2020	1AM
12489W-NP-5	C-BASS Tr Ser 2005-CB6 CI A4 RMBS 5.16		06/01/2012	Paydown		14,679	14,679	14,678	14,660		(1)		(1)		14,659		19	19	298	07/25/2035	1FM
12558M-BM-3	CIT Group Home Eq Loan Tr Ser 2003-1 CI		06/01/2012	Paydown		29,607	29,607	29,782	29,725		(119)		(119)		29,607				541	10/20/2032	3FM
				Redemption	100.0000																
12644@-CA-1	CTL Cap Tr Ser 2004-17 Texas Instr CTL		06/15/2012	Paydown		89,887	89,887	89,887	89,887												

STATEMENT AS OF JUNE 30, 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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12667F-TA-3	Countrywide Alternative Ln Tr Ser 2004-J		06/01/2012	Paydown		215,163	215,163	215,157	214,629		534		534		215,163				4,810	08/25/2034	1FM
12668B-RZ-8	CMBS Inc Ser 2006-6CB CI 1A4 RMBS 5.5		06/01/2012	Paydown		78,786	119,215	102,323	102,323						102,323		(23,537)	(23,537)	2,845	05/25/2036	4FM
126694-E9-5	CIHL Inc Ser 2006-0A4 CI A1 RMBS 1.112		06/01/2012	Paydown		300,134	300,134	203,392	125,348	114,586	96,743	36,542	174,787		300,134				1,560	04/25/2046	1FM
126694-E9-5	CIHL Inc Ser 2006-0A4 CI A1 RMBS 1.142		04/02/2012	Paydown		139,699	139,699	94,670	58,344	53,335	45,029	17,009	81,355		139,699				535	04/25/2046	1FM
12669E-3P-9	CWALT Loan Tr Ser 2003-J9 CI 1A6 RMBS		06/01/2012	Paydown		82,382	82,382	80,068	81,056		1,325		1,325		82,382				1,977	10/25/2033	1FM
12946#-AA-6	Callegari/Gregoire A/ CTL 7.625% 11/15		06/15/2012	Redemption	100.0000	38,613	38,613	39,924	38,853		(240)		(240)		38,613				1,228	11/15/2013	1...
141781-AP-9	Cargill Inc Nt 6.375% 06/01/12		06/01/2012	Maturity		4,000,000	4,000,000	4,604,840	4,033,187		(33,187)		(33,187)		4,000,000				127,500	06/01/2012	1FE
149837-AA-4	CBA Small Balance Comm Mtg Tr Frnch Ln S		06/25/2012	Paydown		229,860	229,860	91,346	91,346		138,514		138,514		229,860				473	06/25/2038	6AM
15128#-AH-6	Cemex Espana Fin LLC Sr Nt Ser A 8.910		05/15/2012	CRT Capital LLC		3,121,410	3,121,410	2,792,946	2,975,125		32,850		32,850		3,007,975		113,434	113,434	118,247	02/14/2014	4...
15131G-QM-9	Cendant Mortgage Corp Ser 2003-3P CI A6		06/01/2012	Paydown		50,540	50,540	51,109	50,655		(114)		(114)		50,540				1,165	03/25/2033	1FM
15189#-AA-7	Centerpoint Anchorage Tr PTC Lease Bkd C		06/15/2012	Redemption	100.0000	43,871	43,871	43,871	43,871						43,871				1,445	09/15/2022	2...
16119#-AA-8	Charter Communications TL C-Ext 1L Nt 2		06/29/2012	Redemption	100.0000	1,109,783	1,109,783	1,043,196	1,057,256		52,526		52,526		1,109,783				12,200	09/06/2016	3FE
16678R-DU-8	Chevy Chase Mtg Funding Corp Ser 2005-3A		06/25/2012	Paydown		88,011	88,011	86,251	86,645		1,366		1,366		88,011				236	07/25/2036	4FM
17252M-AF-7	Cintas Corp No 2 Gtd Nt 6.000% 06/01/1		06/01/2012	Maturity		1,000,000	1,000,000	1,139,840	1,007,617		(7,617)		(7,617)		1,000,000				30,000	06/01/2012	2FE
172905-BB-6	Citibank NA Ser 1986-P CI 1 RMBS 9.500		06/01/2012	Paydown		128	128	130	128						128				5	10/25/2016	1FM
17306U-BD-9	Citifinancial Mtg Sec Inc Ser 2003-2 CI		06/01/2012	Paydown		61,332	61,332	57,806	59,383		1,949		1,949		61,332				1,069	05/25/2033	1FM
17306U-CE-6	Citifinancial Mtg Sec Inc Ser 2004-1 CI		06/01/2012	Paydown		118,907	118,907	118,901	118,781		126		126		118,907				1,969	04/25/2034	1FM
17307G-MC-9	Citigroup Mtg Ln Tr Ser 2004-HYB4 CI AA		06/25/2012	Paydown		2,011	2,011	2,013	2,012		(2)		(2)		2,011				5	12/25/2034	1FM
225458-BU-1	CS First Boston Mtg Sec Corp Ser 2005-1		06/01/2012	Paydown		24,099	24,099	24,299	24,146		(47)		(47)		24,099				527	05/25/2028	1FM
225458-NS-3	CS First Boston Mtg Sec Corp Ser 2005-AG		05/01/2012	Paydown		20,027	20,027	19,958	19,960		67		67		20,027				416	02/25/2032	1FM
225458-KJ-2	CS First Boston Mtg Sec Corp Ser 2005-6		06/01/2012	Paydown		107,037	107,037	104,964	106,046		991		991		107,037				2,248	07/25/2035	1FM
22942G-AK-5	Cablevision (CSC Holdings) Incremental T		06/29/2012	Redemption	100.0000	2,472	2,472	2,472	2,472						2,472				41	03/29/2016	2FE
24736C-AG-9	Delta Airlines X0 Equip TL Nt 1 3.966%		04/25/2012	Redemption	100.0000	1,029,767	1,029,767	1,029,767	1,029,767						1,029,767				13,676	04/30/2012	3FE
251510-AW-3	Deutsche Alt-A Sec Inc Ser 2003-2XS CI A		06/01/2012	Paydown		165,093	165,093	164,834	165,058		259		259		165,093				3,566	09/25/2033	1FM
251510-FX-6	Deutsche Alt-A Sec Inc Ser 2005-4 CI A6		06/01/2012	Paydown		56,688	56,688	53,187	53,187		3,501		3,501		56,688				1,227	09/25/2035	4FM
251563-CB-6	Deutsche Mtg Sec Inc Ser 2004-1 CI A6 RM		06/01/2012	Paydown		346,175	346,175	346,077	345,566		609		609		346,175				6,586	12/25/2033	1FM
268668-FD-7	EMC Mtg Loan Tr Ser 2006-A CI A RMBS 0		06/25/2012	Paydown		46,185	46,185	36,612	36,612		9,573		9,573		46,185				137	12/25/2042	1FM
30216X-AB-0	Expert Global Inc (NCO) Term Ln B Nt 1		06/29/2012	Redemption	100.0000	5,000	5,000	4,900			100		100		5,000				71	04/03/2018	4FE
302567-AA-0	FPL Energy American Wind LLC Sr Nt 6.6		06/20/2012	Redemption	100.0000	125,400	125,400	125,400	125,400						125,400				8,325	06/20/2023	3FE
302569-AA-6	FPL Virginia Funding Corp Sr Nt 7.520%		06/30/2012	Redemption	100.0000	88,736	88,736	89,150	89,005		(269)		(269)		88,736				3,336	06/30/2019	3FE
32051G-DS-1	First Horizon ABS Tr Ser 2004-HE4 CI A4		04/11/2012	Paydown		3,904,568	3,904,568	3,635,305	3,635,305		269,263		269,263		3,904,568				69,165	07/25/2019	2FM
32051G-GZ-2	First Horizon Mtg PT Tr Ser 2005-1 CI 1A		06/01/2012	Paydown		44,541	44,541	44,916	44,518		23		23		44,541				975	07/25/2026	1FM
36170U-BX-8	G-FORCE LLC Ser 2005-RR2 CI A2 CMBS 5		06/01/2012	Paydown		133,161	133,161	133,824	132,773		388		388		133,161				2,980	12/25/2039	1AM
36225*-AA-1	GSA IRS Lease Tr PTC Ser 2009 CTL 5.93		06/11/2012	Redemption	100.0000	160,932	160,932	160,932	160,932						160,932				3,979	09/11/2030	1...
362253-AA-4	GSA Guam LP Gen Svcs Admin Lease Oblig C		06/15/2012	Redemption	100.0000	102,442	102,442	95,066	68,823		33,619		33,619		102,442				3,381	12/15/2012	1...
36226M-AE-3	GRMT Mtg Loan Tr Ser 2001-1A CI A5 RMBS		06/01/2012	Paydown		40,873	40,873	40,875	40,731		142		142		40,873				1,118	07/20/2031	1FM
36228F-3Q-7	GS Mortgage Securities Corp Ser 2004-3 C		06/01/2012	Paydown		193,985	193,985	193,978	193,716		269		269		193,985				4,698	04/25/2034	1FM
38119#-AA-2	Golden Spread Elec Cooperative 1st Mtg B		05/06/2012	Redemption	100.0000	59,160	59,160	59,160	59,160						59,160				1,696	05/06/2025	1FE
428236-AS-2	Hewlett-Packard Co Nt 5.500% 03/01/18		04/12/2012	Merrill Lynch		9,140,880	8,000,000	9,180,960			(35,217)		(35,217)		9,145,743		(4,863)	(4,863)	276,222	03/01/2018	1FE
438499-AA-3	Honeywell En Sav Perf Ctrctr PTC Nt ABS		06/29/2012	Call	100.0000	1,894,526	1,894,526	1,894,526	1,894,526						1,894,526				66,772	12/01/2015	1...
438499-AA-3	Honeywell En Sav Perf Ctrctr PTC Nt ABS		06/01/2012	Redemption	100.0000	117,058	117,058	117,058	117,058						117,058				2,977	12/01/2015	1...
45254N-GA-9	IMPAC CMB Tr Ser 2003-11 CI 2A1 RMBS 1		06/25/2012	Paydown		103,951	103,951	102,391	102,338		1,313		1,313		103,951				555	10/25/2033	1FM
45254N-PV-3	IMPAC CMB Tr Ser 2005-5 CI A2 RMBS 0.4		06/25/2012	Paydown		46,284	46,284	45,308	45,308		975		975		46,284				160	08/25/2035	1FM
45254T-PM-0	IMPAC Secd Assets CMN Owner Tr Ser 2004-		06/01/2012	Paydown		215,900	215,900	215,899	215,648		252		252		215,900				4,925	08/25/2034	1FM
45254T-PY-4	IMPAC Secd Assets CMN Owner Tr Ser 2004-		06/25/2012	Paydown		5,153	5,153	5,167	5,162		(8)		(8)		5,153				36	11/25/2034	1FM
45254T-TN-4	IMPAC Secd Assets CMN Owner Tr Ser 2006-		06/25/2012	Paydown		436,247	436,247	436,247	436,247						436,247				1,249	05/25/2036	1FM
45660N-J8-9	Residential Asset Sec Tr Ser 2004-A4 CI		05/01/2012	Paydown		71,895	71,895	72,030	71,648		247		247		71,895				1,351	08/25/2034	1FM

E05.2

STATEMENT AS OF JUNE 30, 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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
45660N-YZ-2	Residential Asset Sec Tr Ser 2004-R1 C1		06/01/2012	Paydown		407,239	407,239	371,605	395,809		973		973		396,783		10,456	10,456	6,967	08/25/2033	1FM
466247-MU-4	JP Morgan Mtg Tr Ser 2005-S1 C1 243 RMBS		06/01/2012	Paydown		64,635	64,635	65,170	65,010		(375)		(375)		64,635				1,425	01/25/2035	2FM
46625Y-P7-2	JP Morgan Chase Comm Mtg Secs Ser 2006-L		06/01/2012	Paydown		102,704	102,704	103,211	102,694		10		10		102,704				2,342	04/15/2041	1FM
49725V-AA-0	Kiowa Power Partners LLC Ser A Sr Sec Nt		06/30/2012	Redemption	100.0000	158,370	158,370	158,370	158,370						158,370				3,810	12/30/2013	2FE
50026*-AA-3	Kohls Corp Shelby MI CTL 7.600% 12/15/		06/15/2012	Redemption	100.0000	10,797	10,797	11,406	11,168		(371)		(371)		10,797				342	12/15/2022	2
501044-CC-3	Kroger Co Sr Nt 6.750% 04/15/12		04/15/2012	Maturity		7,570,000	7,570,000	8,332,223	7,676,480		(106,480)		(106,480)		7,570,000				255,488	04/15/2012	2FE
52465#-BF-1	Legg Mason Mtg Cap Corp Ser 2001-CTL-25		06/10/2012	Redemption	100.0000	24,674	24,674	26,757	25,441		(767)		(767)		24,674				634	04/10/2017	1
52467#-BC-8	Legg Mason Mtg Cap Corp Ser 2003 CI A CT		06/15/2012	Redemption	100.0000	32,751	32,751	36,023	34,329		(1,578)		(1,578)		32,751				1,129	11/15/2018	2
52518R-CD-6	Lehman Structured Sec Corp Ser 2005-1 C1		06/26/2012	Paydown		37,203	37,203	37,192	10,127	27,068	9		27,077		37,203				122	09/26/2045	1FM
552078-BB-2	Lyondell Chemical Co Sr Nt 11.000% 05/0		06/15/2012	Call	109.0128	725,460	665,481	242,968	242,992		482,468		482,468		725,460				63,849	05/01/2018	3FE
55265K-F6-1	Master Asset Sec Tr Ser 2003-7 C1 4A33 R		06/01/2012	Paydown		187,134	176,134	176,608	181,619		5,515		5,515		187,134				4,112	09/25/2033	1FM
55265K-Q3-6	Master Asset Sec Tr Ser 2003-9 C1 2A8 RM		06/01/2012	Paydown		448,489	448,489	437,066	440,072		8,417		8,417		448,489				10,726	10/25/2033	1FM
576434-A2-0	Master Asset Securitization Tr Ser 2004-		06/01/2012	Paydown		124,796	124,796	126,044	125,667		(871)		(871)		124,796				3,103	01/25/2035	2FM
576434-J5-4	Master Asset Securitization Tr Ser 2005-		06/01/2012	Paydown		110,960	110,960	112,936	112,132		(1,172)		(1,172)		110,960				2,772	03/25/2035	2FM
576434-N2-6	Master Asset Securitization Tr Ser 2005-		06/01/2012	Paydown		20,275	20,275	19,934	19,989		285		285		20,275				491	04/25/2035	1FM
576434-UH-5	Master Asset Securitization Tr Ser 2004-		06/01/2012	Paydown		96,476	96,476	96,476	96,476						96,476				2,223	08/25/2034	1FM
576434-WD-2	Master Asset Securitization Tr Ser 2004-		06/01/2012	Paydown		31,840	31,840	32,089	31,858		(19)		(19)		31,840				636	09/25/2034	1FM
576434-JM-7	Master Asset Securitization Tr Ser 2004-		06/01/2012	Paydown		121,641	121,641	119,360	120,019		1,622		1,622		121,641				2,609	12/25/2034	1FM
589929-XZ-6	Merrill Lynch Mtg Investors Ser 2002-AFC		06/01/2012	Paydown		64,343	64,343	64,317	64,122		222		222		64,343				2,904	09/25/2032	2FM
59549W-AB-9	Mid State Tr Ser 11 C1 M1 ABS 5.598% 0		06/15/2012	Paydown		11,561	11,561	11,561	11,561						11,561				280	07/15/2038	2AM
598326-AA-4	Midwest Ind Trans Sys Opr Inc Sr Nt 8		06/01/2012	Maturity		3,000,000	3,000,000	3,305,340	3,017,430		(17,430)		(17,430)		3,000,000				131,250	06/01/2012	1FE
61745M-N8-2	Morgan Stanley Cap I Ser 2004-108 C1 A4		06/01/2012	Paydown		412,193	412,193	424,141	411,930		263		263		412,193				9,525	06/15/2040	1FM
62886M-AB-6	NCO Group Inc Term Ln B Nt 15 8.000% 0		04/03/2012	Redemption	100.0000	1,504,609	1,504,609	1,504,609	1,504,609						1,504,609				31,243	05/15/2013	5FE
63080#-AA-5	NARA Caves Lease Tr CTL 5.300% 09/15/2		06/15/2012	Call	100.0000	59,708	59,708	59,708	59,708						59,708				1,319	09/15/2028	1
63615#-AA-9	National Football League Sr Nt 6.690%		04/15/2012	Redemption	100.0000	383,708	383,708	383,708	383,708						383,708				12,835	10/15/2016	1
63651P-AA-2	National Inst Health Twinbrook B Bldg Ls		06/15/2012	Redemption	100.0000	21,656	21,656	21,656	21,656						21,656				526	01/15/2019	1
636930-AA-7	NIH 5635 Fishers Place CTL 5.330% 03/1		06/15/2012	Redemption	100.0000	103,363	103,363	103,363	103,363						103,363				2,297	03/15/2014	1
64352V-EF-4	New Century Home Equity Ln Tr Ser 2003-5		06/01/2012	Paydown		508,653	508,653	508,540	507,961		752		752		508,653				10,888	11/25/2033	1FM
653240-AA-9	Newtown Ser 2002 CTL 6.082% 05/15/23		06/15/2012	Redemption	100.0000	20,903	20,903	20,902	20,902						20,903				530	05/15/2023	1
65535V-CN-6	Nomura Asset Sec Corp Ser 2004-AP1 C1 A6		06/01/2012	Paydown		45,732	45,732	45,731	45,680		52		52		45,732				895	03/25/2034	1FM
65535V-DC-9	Nomura Asset Sec Corp Ser 2004-AP2 C1 A6		06/01/2012	Paydown		174,646	174,646	173,686	173,684		962		962		174,646				4,206	07/25/2034	1FM
65535V-GH-5	Nomura Asset Sec Corp Ser 2004-AP3 C1 A6		06/01/2012	Paydown		111,512	111,512	111,512	111,276		236		236		111,512				2,202	10/25/2034	1FM
69639#-AA-0	Palisade Holdings L L C Sub Nt 6.838%		04/12/2012	Direct		229,474	481,183										229,474	229,474		11/30/2027	6
73316P-AF-7	Popular ABS Mtg Pass Thru Tr Ser 2004-4		06/01/2012	Paydown		91,569	91,569	91,567	91,336		233		233		91,569				1,874	09/25/2034	1FM
743917-B8-4	Prudential Ins Co of America Ser 1985-J		06/01/2012	Paydown		93	93	98	93		(1)		(1)		93				3	12/01/2015	6*
74922P-AC-8	Residential Accredit Loans Inc Ser 2007-		06/25/2012	Paydown		62,876	74,913	50,126	50,126						50,126		12,750	12,750	(444)	02/25/2037	1FM
750754-AB-9	Railcar Leasing LLC Ser 1 C1 A2 ABS 7		04/15/2012	Paydown		44,194	44,194	51,254	44,875		(682)		(682)		44,194				1,574	01/15/2013	1AM
755920-AF-2	Receipts on Corp Sec Tr Coll Tr Ser 1 AB		05/15/2012	Redemption	100.0000	127,906	127,906	145,257	135,171		(7,265)		(7,265)		127,906				4,077	05/15/2017	4AM
760985-M9-9	Residential Asset Mtg Prod Inc Ser 2004-		06/01/2012	Paydown		181,128	181,128	181,127	180,965		163		163		181,128				3,559	01/25/2034	1FM
760985-US-8	Residential Asset Mtg Prod Inc Ser 2003-		06/01/2012	Paydown		132,712	132,712	122,323	127,054		5,658		5,658		132,712				2,320	03/25/2033	1FM
760985-UX-7	Residential Asset Mtg Prod Inc Ser 2003-		06/01/2012	Paydown		144,252	144,252	137,918	142,348		516		516		144,252		1,387	1,387	2,852	05/25/2033	1FM
760985-ZF-1	Residential Asset Mtg Prod Inc Ser 2003-		06/01/2012	Paydown		171,531	171,531	171,524	171,361		170		170		171,531				3,668	09/25/2033	1FM
76110H-EU-9	Residential Accredit Loans Inc Ser 2003-		06/01/2012	Paydown		112,915	112,915	112,280	112,335		580		580		112,915				2,489	06/25/2033	1FM
76110H-G0-6	Residential Accredit Loans Inc Ser 2003-		06/01/2012	Paydown		110,294	110,294	109,915	109,915		378		378		110,294				3,033	08/25/2033	1FM
76110H-UL-1	Residential Accredit Loans Inc Ser 2004-		06/01/2012	Paydown		89,283	89,283	88,669	88,945		337		337		89,283				1,795	06/25/2034	1FM
76110H-MC-7	Residential Asset Sec Corp Ser 2001-KS3		06/01/2012	Paydown		58,966	58,966	58,955	58,878		88		88		58,966				1,431	09/25/2031	3FM
76112B-SN-1	Residential Asset Mtg Products Ser 2005-		06/01/2012	Paydown		104,162	104,162	99,247	101,909		587		587		102,496		1,666	1,666	2,371	09/25/2034	1FM
76114H-AK-1	Residential Asset Sec Tr Ser 2007-A5 C1		06/01/2012	Paydown		15,073	15,073	18,765	18,765						15,073		(3,692)	(3,692)	504	05/25/2037	4FM

E05.3

STATEMENT AS OF JUNE 30, 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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
76126C-DE-9	RACERS Tr Ser 1998-CCE-1 Cl A1 ABS 6.6		05/15/2012	Redemption 100.0000																	
781182-B#-6	Ruby Tuesdays Inc Sr Nt Ser B 8.920% 04		05/14/2012	Call 104.1642																	
78402C-AA-1	SC Commercial Mtg Pass Through Ser 2003-		06/01/2012	Redemption 100.0000																	
784671-AA-7	SSMC IV Ltd Partnership 1st Mtg Bd 6.6		05/15/2012	Redemption 100.0000																	
805564-HJ-3	Saxon Asset Securities Tr Ser 2000-4 Cl		06/01/2012	Paydown																	
805564-PB-1	Saxon Asset Securities Tr Ser 2003-3 Cl		06/01/2012	Paydown																	
81441P-BZ-3	Security Natl Mtg Loan Tr Ser 2004-2 Cl		06/01/2012	Paydown																	
83754L-AA-5	South Dakota Ed Enh Fund Corp Tobacco St		06/01/2012	Paydown																	
863579-CD-8	Structured Adj Rate Mtg Ln Ser 2004-14 C		06/01/2012	Paydown																	
86359A-QK-2	Structured Asset Sec Corp Ser 2003-12XS		06/01/2012	Paydown																	
86359B-E7-2	Structured Asset Sec Corp Ser 2004-18H C		06/01/2012	Paydown																	
86359B-ZG-9	Structured Asset Sec Corp Ser 2004-17XS		06/01/2012	Paydown																	
86359B-ZS-3	Structured Asset Sec Corp Ser 2004-15 Cl		06/01/2012	Paydown																	
86359D-FQ-5	Structured Asset Sec Corp Ser 2005-10 Cl		06/01/2012	Paydown																	
86359D-GQ-4	Structured Asset Sec Corp Ser 2005-10 Cl		06/01/2012	Paydown																	
88031R-AA-6	Tenaska Alabama II Partners LP Sr Sec Nt		06/30/2012	Redemption 100.0000																	
90781#-AF-9	Union Pacific RR PTC Ser 2008-3 ABS 4		04/30/2012	Redemption 100.0000																	
908594-A*-5	Union Tank Car Co Sr Sec Nt ABS 6.820%		06/01/2012	Redemption 100.0000																	
91303#-AD-1	United Subcontractors Inc Term Ln B Nt 1		05/09/2012	Blackrock Funds																	
91737#-AA-3	United States Govt SS Ls FinTr GSA Gtd P		06/15/2012	Redemption 100.0000																	
91740#-AA-8	United States of America BIA-2 Alberquer		06/15/2012	Redemption 100.0000																	
91741#-AA-9	US Govt Ft Collins Tr GSA APHS Ls CTL		06/15/2012	Redemption 100.0000																	
91802M-AA-8	Utility Contract Funding LLC Nt 7.944%		04/01/2012	Redemption 100.0000																	
91847*-AA-4	VA Evansville IN Ls Fin Tr CTL 4.950%		06/14/2012	Redemption 100.0000																	
92922F-EB-0	Washington Mutual Mtg Ser 2003-AR10 Cl A		06/01/2012	Paydown																	
93934F-CM-2	Washington Mutual MSC Mtg PT Ser 2005-8		06/01/2012	Paydown																	
94403*-AW-6	Walla Inc Sr Nt 8.010% 06/14/13		06/14/2012	Redemption 100.0000																	
94978#-AU-1	Wells Fargo Bank Northwest NA MWRA Ls Bk		06/15/2012	Redemption 100.0000																	
94978#-BC-0	Wells Fargo Bank Northwest NA CTL 6.59		06/01/2012	Redemption 100.0000																	
94983B-AM-1	Wells Fargo Mtg Backed Sec Tr Ser 2006-4		06/01/2012	Paydown																	
952355-B#-3	West Corp Term Ln B-5 Nt 3 4.489% 07/1		06/29/2012	Redemption 100.0000																	
95235L-AJ-9	West Corp Term Ln B-4 Nt 3 4.114% 07/1		06/29/2012	Redemption 100.0000																	
96106#-AE-9	Westmoreland Mining LLC Sr Sec Nt 8.02		06/30/2012	Redemption 100.0000																	
96928#-AC-7	William Blair CTL PTC Ser 2004-1 CTL 7		06/25/2012	Redemption 100.0000																	
981468-AA-9	World Finl Pty Fin Corp Tower Ser B CMB		06/01/2012	Paydown																	
067901-AG-3	Barrick Gold Corp Sr Nt 5.250% 04/01/4	A	06/14/2012	Tax Free Exchange																	
893526-CC-5	TransCanada Pipelines Ltd Deb 8.625% 0	A	05/15/2012	Maturity																	
74042J-AA-1	Preferred Term Sec Ltd XXI Nt Ser A-1 PT	R	06/22/2012	Redemption 100.0000																	
922501-AA-9	Vega Container Vessel PLC Ser 2006-1A Cl	F	05/10/2012	Paydown																	

E05.4

STATEMENT AS OF JUNE 30, 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 Identification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
N6777#-AE-9	Overseas Assistance Fin BV Sr Nt 6.400	F	04/29/2012	Redemption 100.0000		333,333	333,333	337,440	334,347		(1,014)		(1,014)		333,333				10,667	10/29/2014	2	
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					88,994,638	87,921,518	89,903,365	65,496,978	218,769	1,353,108	53,551	1,518,326		88,678,670		315,967	315,967	2,381,854	XXX	XXX	
8399997	Total - Bonds - Part 4					99,259,627	98,186,507	100,394,159	75,655,807	218,769	1,353,394	53,551	1,518,612		98,943,659		315,967	315,967	2,603,288	XXX	XXX	
8399998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999	Total - Bonds					99,259,627	98,186,507	100,394,159	75,655,807	218,769	1,353,394	53,551	1,518,612		98,943,659		315,967	315,967	2,603,288	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	XXX
8999999	Total - Preferred Stocks						XXX													XXX	XXX	
25247#-10-7	Dial Global Inc Com		05/10/2012	State Street Global Mkts	27,538,000	62,757		64,392	87,846	(23,455)			(23,455)		64,392		(1,634)	(1,634)				
9099999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					62,757	XXX	64,392	87,846	(23,455)			(23,455)		64,392		(1,634)	(1,634)		XXX	XXX	
9799997	Total - Common Stocks - Part 4					62,757	XXX	64,392	87,846	(23,455)			(23,455)		64,392		(1,634)	(1,634)		XXX	XXX	
9799998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999	Total - Common Stocks					62,757	XXX	64,392	87,846	(23,455)			(23,455)		64,392		(1,634)	(1,634)		XXX	XXX	
9899999	Total - Preferred and Common Stocks					62,757	XXX	64,392	87,846	(23,455)			(23,455)		64,392		(1,634)	(1,634)		XXX	XXX	
9999999	Totals					99,322,384	XXX	100,458,551	75,743,653	195,314	1,353,394	53,551	1,495,157		99,008,051		314,333	314,333	2,603,288	XXX	XXX	

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

STATEMENT AS OF JUNE 30, 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																					
0149999	Subtotal - Purchased Options - Hedging Other																					
0219999	Subtotal - Purchased Options - Replications																					
0289999	Subtotal - Purchased Options - Income Generation																					
0359999	Subtotal - Purchased Options - Other																					
0369999	Total Purchased Options - Call Options and Warrants																					
0379999	Total Purchased Options - Put Options																					
0389999	Total Purchased Options - Caps																					
0399999	Total Purchased Options - Floors																					
0409999	Total Purchased Options - Collars																					
0419999	Total Purchased Options - Other																					
0429999	Total Purchased Options																					
0499999	Subtotal - Written Options - Hedging Effective																					
0569999	Subtotal - Written Options - Hedging Other																					
0639999	Subtotal - Written Options - Replications																					
0709999	Subtotal - Written Options - Income Generation																					
0779999	Subtotal - Written Options - Other																					
0789999	Total Written Options - Call Options and Warrants																					
0799999	Total Written Options - Put Options																					
0809999	Total Written Options - Caps																					
0819999	Total Written Options - Floors																					
0829999	Total Written Options - Collars																					
0839999	Total Written Options - Other																					
0849999	Total Written Options																					
Pay Floating USD Receive																						
Fixed USD Interest Rate Swap	AFS Bond -- 02582JDE7	D 1-1	Interest	Credit Suisse Intl	03/18/2005	03/15/2015		3,000,000	4.925 USD (USDLIBBBA1M)			70,050		XXX	349,724					24,850		100 / 100
0859999	Subtotal - Swaps - Hedging Effective - Interest Rate																					
Pay Fixed CHF Receive																						
Fixed USD Currency Swap	AFS Bond -- H1089*AB0	D 1-1	Currency	Deutsche Bank AG	10/31/2003	12/10/2013		2,251,914	5.81 USD (4.08 CHF)			1,722	(910,975)	XXX	(942,661)					13,636		100 / 100
Pay Fixed CHF Receive																						
Fixed USD Currency Swap	AFS Bond -- H1089*AB0	D 1-1	Currency	Deutsche Bank AG	10/31/2003	12/10/2013		3,753,190	5.81 USD (4.08 CHF)			2,870	(1,518,291)	XXX	(1,571,101)					22,727		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)			23,149	(28,965)	XXX	(3,105)					11,751		100 / 99,999
0879999	Subtotal - Swaps - Hedging Effective - Foreign Exchange																					
0909999	Subtotal - Swaps - Hedging Effective																					
0969999	Subtotal - Swaps - Hedging Other																					
1029999	Subtotal - Swaps - Replication																					
1089999	Subtotal - Swaps - Income Generation																					
1149999	Subtotal - Swaps - Other																					
1159999	Total Swaps - Interest Rate																					
1169999	Total Swaps - Credit Default																					
1179999	Total Swaps - Foreign Exchange																					
1189999	Total Swaps - Total Return																					
1199999	Total Swaps - Other																					
1209999	Total Swaps																					
1269999	Subtotal - Forwards																					
1399999	Subtotal - Hedging Effective																					
1409999	Subtotal - Hedging Other																					
1419999	Subtotal - Replication																					
1429999	Subtotal - Income Generation																					
1439999	Subtotal - Other																					
1449999	Totals																					

STATEMENT AS OF JUNE 30, 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

STATEMENT AS OF JUNE 30, 2012 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Hedged Item(s)	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Change in Variation Margin				19 Potential Exposure	20 Hedge Effectiveness at Inception and at Year-end (a)											
														15 Cumulative	16 Gain (Loss) Recognized in Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred													
1329999. Subtotal - Long Futures																													XXX	
1389999. Subtotal - Short Futures																													XXX	
1399999. Subtotal - Hedging Effective																													XXX	
1409999. Subtotal - Hedging Other																													XXX	
1419999. Subtotal - Replication																													XXX	
1429999. Subtotal - Income Generation																														XXX
1439999. Subtotal - Other																														XXX
1449999 - Totals																														XXX

Broker Name	Net Cash Deposits
Total Net Cash Deposits	

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

**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			6,163,218	6,163,218	07/02/2012
8999999	Total - Short-Term Invested Assets (Schedule DA type)			6,163,218	6,163,218	XXX
9999999	Totals			6,163,218	6,163,218	XXX

General Interrogatories:

- Total activity for the year to date Fair Value \$(12,317,198) Book/Adjusted Carrying Value \$(12,317,198)
- Average balance for the year to date Fair Value \$5,832,738 Book/Adjusted Carrying Value \$5,832,738
- 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 \$6,163,218 | Book/Adjusted Carrying Value \$6,163,218 |

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

N O N E