



LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

# QUARTERLY STATEMENT

AS OF MARCH 31, 2015  
OF THE CONDITION AND AFFAIRS OF THE

## Nationwide Life and Annuity Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

Internet Website Address www.nationwide.com

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

### OFFICERS

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

### OTHER

<u>J. Lynn Anderson Sr VP - Pres Nationwide Bank</u>	<u>Pamela Ann Biesecker Sr VP - Head of Taxation</u>	<u>John Laughlin Carter Sr VP - NW Retirement Plans</u>
<u>Tammy Craig Senior Vice President-CIO CL &amp; Agency</u>	<u>Rae Ann Dankovic Sr VP - NFS Legal</u>	<u>Timothy Gerard Frommeyer Sr VP - CFO</u>
<u>David Luther Giertz Sr VP - NF Distrib Sales</u>	<u>Peter Anthony Golato Sr VP - NW Financial Network</u>	<u>Susan Jean Gueli Sr VP - CIO NF Systems</u>
<u>Harry Hansen Hallowell Sr VP</u>	<u>Jennifer Marie Hanley Sr VP, NI Brand Marketing</u>	<u>Patricia Ruth Hatler Exec VP &amp; Chief Legal &amp; Gov Off</u>
<u>Eric Shawn Henderson Sr VP - Ind Products &amp; Sol</u>	<u>Terri Lynn Hill Exec VP</u>	<u>Matthew Eric Jauchius Exec VP - Chief Market</u>
<u>Michael Craig Keller Exec VP - Chief Info Officer</u>	<u>Gale Verdell King Exec VP - Chief Human Res Officer</u>	<u>Mark Angelo Pizzi Exec VP</u>
<u>Steven Charles Power Sr VP - NF</u>	<u>Sandra Lynn Rich Sr VP - Chief Compliance Officer</u>	<u>Michael Scott Spangler Sr VP - Invest Manag Group</u>
<u>Mark Raymond Thresher Exec VP</u>	<u>Andrew Dawnly Walker Senior Vice President-IT CFO &amp; Ch Procure Off</u>	

### DIRECTORS OR TRUSTEES

<u>John Laughlin Carter</u>	<u>Timothy Gerard Frommeyer</u>	<u>Eric Shawn Henderson</u>
<u>Stephen Scott Rasmussen</u>	<u>Mark Raymond Thresher</u>	<u>Kirt Alan Walker</u>

State of Ohio SS:  
County of Franklin

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

Kirt Alan Walker Robert William Horner III David Patrick LaPaul

Kirt Alan Walker  
President & COO

Robert William Horner, III  
VP - Corp Governance & Secretary

David Patrick LaPaul  
Sr VP & Treasurer

Subscribed and sworn to before me this 30 day of April  
Carol M. Neighborgall

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



Carol M. Neighborgall  
Notary Public, State of Ohio  
My Commission Expires 08-22-2016

STATEMENT AS OF MARCH 31, 2015 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 .....	5,496,486,088		5,496,486,088	5,295,473,549
2. Stocks:				
2.1 Preferred stocks .....				
2.2 Common stocks .....				
3. Mortgage loans on real estate:				
3.1 First liens .....	778,165,863		778,165,863	697,147,775
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 (\$ .....6,689,798 ), cash equivalents (\$ ..... ) and short-term investments (\$ .....86,215,256 ) .....	92,905,054		92,905,054	124,421,749
6. Contract loans (including \$ ..... premium notes) .....	45,181,805	17,868	45,163,937	42,700,033
7. Derivatives .....	27,051,343		27,051,343	17,972,240
8. Other invested assets .....	67,797,314		67,797,314	67,247,288
9. Receivables for securities .....				
10. Securities lending reinvested collateral assets .....	62,522,222		62,522,222	48,454,565
11. Aggregate write-ins for invested assets .....	39,317,784		39,317,784	48,526,814
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	6,609,427,473	17,868	6,609,409,605	6,341,944,013
13. Title plants less \$ ..... charged off (for Title insurers only) .....				
14. Investment income due and accrued .....	64,032,660		64,032,660	65,116,370
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	8,109,235	6,287,061	1,822,175	1,822,685
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ ..... earned but unbilled premiums) .....	28,545,887		28,545,887	23,539,316
15.3 Accrued retrospective premiums .....				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	3,561,086		3,561,086	5,901,476
16.2 Funds held by or deposited with reinsured companies .....				
16.3 Other amounts receivable under reinsurance contracts .....	3,057,171		3,057,171	2,384,515
17. Amounts receivable relating to uninsured plans .....				
18.1 Current federal and foreign income tax recoverable and interest thereon .....	87,357,674		87,357,674	72,991,518
18.2 Net deferred tax asset .....	67,851,103	67,851,103		
19. Guaranty funds receivable or on deposit .....	581,980		581,980	581,980
20. Electronic data processing equipment and software .....				
21. Furniture and equipment, including health care delivery assets (\$ ..... ) .....				
22. Net adjustment in assets and liabilities due to foreign exchange rates .....				
23. Receivables from parent, subsidiaries and affiliates .....	12,412,533		12,412,533	9,449,158
24. Health care (\$ ..... ) and other amounts receivable .....				
25. Aggregate write-ins for other than invested assets .....	43,706,455	10,479,835	33,226,620	16,426,658
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	6,928,643,258	84,635,867	6,844,007,390	6,540,157,689
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	1,376,974,646		1,376,974,646	1,356,577,311
28. Total (Lines 26 and 27)	8,305,617,903	84,635,867	8,220,982,036	7,896,735,000
<b>DETAILS OF WRITE-INS</b>				
1101. Other invested assets receivable .....	2,756,857		2,756,857	1,207,250
1102. Derivative collateral and receivables .....	36,560,927		36,560,927	47,319,564
1103. ....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	39,317,784		39,317,784	48,526,814
2501. Accrued Fees and Other Assets .....	33,277,654	51,034	33,226,620	16,426,658
2502. Deferred Software Costs .....	10,428,801	10,428,801		
2503. ....				
2598. Summary of remaining write-ins for Line 25 from overflow page .....				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	43,706,455	10,479,835	33,226,620	16,426,658

STATEMENT AS OF MARCH 31, 2015 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 \$ 5,291,358,419 less \$ included in Line 6.3 (including \$ 2,504,375,364 Modco Reserve)	5,291,348,906	4,992,680,075
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	9,513	1,265
3. Liability for deposit-type contracts (including \$ Modco Reserve)	17,560,580	17,490,896
4. Contract claims:		
4.1 Life	22,217,394	17,228,747
4.2 Accident and health		
5. Policyholders' dividends \$ and coupons \$ due and unpaid		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$ Modco)	1,035,949	1,026,374
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	1,912,500	1,569,759
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 \$ 1,033 assumed and \$ 11,162,738 ceded	11,163,770	15,464,575
9.4 Interest Maintenance Reserve	3,329,102	3,052,031
10. Commissions to agents due or accrued-life and annuity contracts \$ 5,130,992, accident and health \$ and deposit-type contract funds \$	5,130,992	3,985,023
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	2,065,454	2,060,000
13. Transfers to Separate Accounts due or accrued (net) (including \$ (110,538,922) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(107,671,605)	(103,560,766)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	2,625,871	2,625,983
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)		201,291
15.2 Net deferred tax liability		
16. Unearned investment income	58,625	57,675
17. Amounts withheld or retained by company as agent or trustee	2,932,885	1,342,434
18. Amounts held for agents' account, including \$ 51,003 agents' credit balances	51,003	51,046
19. Remittances and items not allocated	16,273,682	9,695,669
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	56,801,245	52,861,420
24.02 Reinsurance in unauthorized and certified (\$ ) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ) reinsurers	733,875,972	707,633,080
24.04 Payable to parent, subsidiaries and affiliates	10,086,292	10,874,540
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives		
24.09 Payable for securities	56,167,751	62,832,308
24.10 Payable for securities lending	62,518,811	48,451,942
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	1,579,214	1,909,751
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	6,191,073,905	5,849,535,118
27. From Separate Accounts Statement	1,376,974,646	1,356,577,311
28. Total liabilities (Lines 26 and 27)	7,568,048,551	7,206,112,429
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	1,055,624,500	1,055,624,500
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	(405,331,015)	(367,641,929)
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)	650,293,485	687,982,571
38. Totals of Lines 29, 30 and 37	652,933,485	690,622,571
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	8,220,982,036	7,896,735,000
<b>DETAILS OF WRITE-INS</b>		
2501. Reserve for escheat funds	1,579,214	1,909,751
2502.		
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,579,214	1,909,751
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)		

**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	404,295,075	160,430,942	1,086,747,975
2. Considerations for supplementary contracts with life contingencies	169,256	461,945	1,298,189
3. Net investment income	69,202,977	59,569,068	253,992,259
4. Amortization of Interest Maintenance Reserve (IMR)	188,332	268,802	727,935
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	11,501,967	10,550,887	40,828,313
7. Reserve adjustments on reinsurance ceded	(66,262,801)	(107,938,645)	(366,705,599)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	16,884,762	14,559,853	61,063,216
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	7,543,597	7,307,037	39,879,820
9. Totals (Lines 1 to 8.3)	443,523,166	145,209,889	1,117,832,107
10. Death benefits	14,366,527	3,039,438	41,640,122
11. Matured endowments (excluding guaranteed annual pure endowments)		8,812	19,123
12. Annuity benefits	5,178,777	6,066,799	22,999,677
13. Disability benefits and benefits under accident and health contracts	44,973	40,249	123,573
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	39,969,767	34,586,209	149,138,996
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	157,231	506,969	1,677,739
18. Payments on supplementary contracts with life contingencies	357,800	356,896	1,513,032
19. Increase in aggregate reserves for life and accident and health contracts	297,568,362	46,366,691	655,148,371
20. Totals (Lines 10 to 19)	357,643,437	90,972,063	872,260,633
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	65,894,848	42,810,451	223,520,293
22. Commissions and expense allowances on reinsurance assumed	3,107	3,587	13,661
23. General insurance expenses	46,225,761	35,960,331	162,478,399
24. Insurance taxes, licenses and fees, excluding federal income taxes	8,432,656	5,875,276	22,903,164
25. Increase in loading on deferred and uncollected premiums	(557,230)	(791,623)	926,224
26. Net transfers to or (from) Separate Accounts net of reinsurance	1,959,017	(2,669,966)	(4,025,972)
27. Aggregate write-ins for deductions	9,057,815	8,259,827	35,979,366
28. Totals (Lines 20 to 27)	488,659,410	180,419,946	1,314,055,768
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(45,136,244)	(35,210,057)	(196,223,661)
30. Dividends to policyholders	257,451	203,650	810,037
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(45,393,696)	(35,413,707)	(197,033,698)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(15,277,421)	(13,728,888)	(72,623,403)
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)	(30,116,275)	(21,684,819)	(124,410,295)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 459,372 (excluding taxes of \$ 250,602 transferred to the IMR)	(1,292,909)	1,645,231	1,979,448
35. Net income (Line 33 plus Line 34)	(31,409,183)	(20,039,588)	(122,430,847)
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year	690,622,571	534,066,445	534,066,445
37. Net income (Line 35)	(31,409,183)	(20,039,588)	(122,430,847)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 712,536	(2,021,217)	(87,845)	5,768,251
39. Change in net unrealized foreign exchange capital gain (loss)	3,344,500		983,500
40. Change in net deferred income tax	3,346,513	1,019,785	5,938,222
41. Change in nonadmitted assets	(3,772,495)	(649,298)	(11,495,269)
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(3,939,825)	(2,083,634)	(6,849,363)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			5,644,456
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		50,000,000	290,000,000
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	(3,237,379)	(2,750,704)	(11,002,824)
54. Net change in capital and surplus for the year (Lines 37 through 53)	(37,689,086)	25,408,716	156,556,126
55. Capital and surplus, as of statement date (Lines 36 + 54)	652,933,485	559,475,161	690,622,571
<b>DETAILS OF WRITE-INS</b>			
08.301. Miscellaneous income	7,543,597	7,307,037	39,879,820
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)	7,543,597	7,307,037	39,879,820
2701. Net investment earnings on funds withheld by ceding company	9,057,815	8,259,827	35,979,366
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)	9,057,815	8,259,827	35,979,366
5301. Adjustment to initial reinsurance, commission and expense allowance	(3,237,379)	(2,750,704)	(11,002,824)
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)	(3,237,379)	(2,750,704)	(11,002,824)

## STATEMENT AS OF MARCH 31, 2015 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**CASH FLOW**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	400,439,331	160,475,357	1,080,176,945
2. Net investment income .....	72,587,628	63,654,601	253,884,517
3. Miscellaneous income .....	35,923,697	32,410,818	141,766,289
4. Total (Lines 1 to 3) .....	508,950,656	256,540,776	1,475,827,750
5. Benefit and loss related payments .....	122,200,928	145,225,471	579,298,212
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	6,069,856	1,280,192	12,829,305
7. Commissions, expenses paid and aggregate write-ins for deductions .....	129,128,903	87,493,662	436,626,352
8. Dividends paid to policyholders .....	247,877	208,118	810,948
9. Federal and foreign income taxes paid (recovered) net of \$ ..... tax on capital gains (losses) .....			5,686,134
10. Total (Lines 5 through 9) .....	257,647,563	234,207,443	1,035,250,951
11. Net cash from operations (Line 4 minus Line 10) .....	251,303,093	22,333,333	440,576,799
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	168,105,420	148,146,988	612,268,759
12.2 Stocks .....			
12.3 Mortgage loans .....	22,492,528	26,676,019	77,047,265
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 .....	13,708,875	4,409,139	75,771,354
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	204,306,823	179,232,146	765,087,378
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	373,389,484	247,904,365	1,306,994,187
13.2 Stocks .....			
13.3 Mortgage loans .....	103,825,000		235,745,000
13.4 Real estate .....			
13.5 Other invested assets .....			
13.6 Miscellaneous applications .....	30,656,986	3,603,945	95,402,010
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	507,871,470	251,508,310	1,638,141,197
14. Net increase (or decrease) in contract loans and premium notes .....	2,461,053	1,879,219	5,345,240
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(306,025,700)	(74,155,383)	(878,399,059)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....			
16.2 Capital and paid in surplus, less treasury stock .....		50,000,000	290,000,000
16.3 Borrowed funds .....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	69,684	(303,356)	(622,376)
16.5 Dividends to stockholders .....			
16.6 Other cash provided (applied) .....	23,136,228	195,811,492	271,284,669
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	23,205,913	245,508,136	560,662,293
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	(31,516,695)	193,686,086	122,840,033
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	124,421,749	1,581,716	1,581,716
19.2 End of period (Line 18 plus Line 19.1) .....	92,905,054	195,267,802	124,421,749

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 .....	294,018,664	193,000,553	913,634,320
3. Ordinary individual annuities .....	167,202,364	36,715,164	451,847,989
4. Credit life (group and individual) .....			
5. Group life insurance .....			
6. Group annuities .....	1,052,124	54,907	1,852,064
7. A & H - group .....		25	50
8. A & H - credit (group and individual) .....			
9. A & H - other .....	99,349	6,797	139,184
10. Aggregate of all other lines of business .....			
11. Subtotal .....	462,372,501	229,777,446	1,367,473,607
12. Deposit-type contracts .....			
13. Total	462,372,501	229,777,446	1,367,473,607
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 Commissioner of Insurance has the right to permit other specific practices that deviate from prescribed practices. The Company has no statutory accounting practices that differ from NAIC SAP.

Olentangy Reinsurance, LLC (Olentangy), a Vermont domiciled special purpose financial insurance company and subsidiary of the Company, has been granted a permitted practice from the State of Vermont that changed the subsidiary's valuation by \$66,000,000 as of March 31, 2015.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Ohio is shown below:

	State of Domicile	Current year to date 2015	Prior year ended 2014
<u>Net Income</u>			
Net Income	OH	\$ (31,409,183)	\$ (122,430,847)
Prescribed Practices: NONE	OH	-	-
Permitted Practices: NONE	OH	-	-
Net Income, NAIC SAP		\$ (31,409,183)	\$ (122,430,847)
<u>Surplus</u>			
Statutory Capital and Surplus	OH	\$ 652,933,485	\$ 690,622,571
Prescribed Practices: NONE	OH	-	-
Permitted Practices:			
NONE	OH	-	-
Subsidiary valuation	VT	66,000,000	66,000,000
Statutory Capital and Surplus, NAIC SAP		\$ 586,933,485	\$ 624,622,571

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 changes from prior year end.

## C. Accounting Policies

No significant changes from prior year end.

## (2) Accounting Changes and Corrections of Errors

No significant changes from prior year end.

## (3) Business Combinations and Goodwill

Not Applicable.

## (4) Discontinued Operations

None.

## (5) Investments

No significant changes from prior year end.

## D. Loan-Backed Securities

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

(2) None.

(3) None.

STATEMENT AS OF MARCH 31, 2015 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

- (4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

As of March 31, 2015

- a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$ (251,215)
2. 12 Months or Longer	\$ (8,673,048)

- b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	\$ 17,816,315
2. 12 Months or Longer	\$ 42,985,104

- (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, and 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.

E. Repurchase Agreements and/or Securities Lending Transactions

- (3) Collateral Received

- b. The fair value as of the date of each statement of financial position presented of that collateral and of the portion of that collateral that it has sold or repledged

\$ 62,522,222

I. Working Capital Finance Investments

Not Applicable.

J. Offsetting and Netting of Assets and Liabilities

Not Applicable.

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

Not Applicable.

- (7) Investment Income

No significant changes from prior year end.

- (8) Derivative Instruments

No significant changes from prior year end.

- (9) Income Taxes

No significant changes from prior year end, except for the following.

F. Consolidated federal income tax return

- (1) Effective January 1, 2015, the Company became eligible to join the Nationwide Mutual Insurance Company's (NMIC's) consolidated tax return group. Beginning in 2015, the Company's federal income tax return will be consolidated with NMIC and its eligible subsidiaries.

- (2) Effective January 1, 2015, the Company became a party to a revised tax sharing agreement which was approved by the Board of Directors. The revised tax sharing agreement reflects the new NMIC consolidated federal return group which includes its eligible life and non-life subsidiaries. The method of allocation among the companies is based upon separate return calculations with current benefit for tax losses and credits utilized in the consolidated return.

- (10) Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

No significant changes from prior year end.

- (11) Debt

Not Applicable.

## STATEMENT AS OF MARCH 31, 2015 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

- (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 changes from prior year end.

- B. Assessments

No significant changes from prior year end.

- C. Gain Contingencies

Not Applicable.

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

None.

- E. Joint and Several Liabilities

Not Applicable.

- F. All Other Contingencies

### *Legal and Regulatory Matters*

The Company is 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 could also affect the outcome of one or more of the Company's litigation 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 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 NMIC insofar as any inquiry, examination or investigation encompasses NMIC's operations.

### *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.

### *Indemnifications*

In the normal course of business, the Company provides standard indemnifications to contractual counterparties. The types of indemnifications typically provided include breaches of representations and warranties, taxes and certain other liabilities, such as third party lawsuits. The indemnification clauses are often standard contractual terms and are entered into in the normal course of business based on an assessment that the risk of loss would be remote. The terms of the indemnifications vary in duration and nature. In many cases, the maximum obligation is not explicitly stated, and the contingencies triggering the obligation to indemnify have not occurred and are not expected to occur. Consequently, the amount of the obligation under such indemnifications is not determinable. Historically, the Company has not made any material payments pursuant to these obligations.

STATEMENT AS OF MARCH 31, 2015 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

- (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.
- B. Transfer and Servicing of Financial Assets  
Not Applicable.
- 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

- A. 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, primarily market and income approaches.

The Company categorizes its assets and liabilities 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.

The Company categorizes the fair value of assets and liabilities 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. Primary inputs to this valuation technique may include comparative trades, bid/asks, interest rate movements, U.S. Treasury rates, U.S. LIBOR, prime rates, cash flows, maturity dates, call ability, estimated prepayments and/or underlying collateral values.

*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. Primary inputs to this valuation technique include broker quotes and comparative trades.

The Company reviews its fair value hierarchy classifications for financial assets and liabilities quarterly. Changes in observability of significant valuation inputs identified during these reviews may trigger reclassifications. Reclassifications 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.

A corporate pricing matrix or an internally developed pricing model is used in valuing certain bonds. 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 bond. The estimated market yield and other relevant factors are then used to estimate the fair value of the particular bond.

Non-binding broker quotes are also utilized to determine the fair value of certain bonds when quotes are not available from independent pricing services, corporate pricing matrix or internal pricing models. 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. Inputs used in the development of prices are not provided to the Company by the brokers as the brokers often do not provide the necessary transparency into their quotes and methodologies. Broker quotes are subject to validation of price movements that require approval from the Company's management. Management uses its knowledge of the investment and current market conditions to determine if the price is indicative of the investment's fair value.

STATEMENT AS OF MARCH 31, 2015 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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

The following table summarizes assets and liabilities measured at fair value as of March 31, 2015:

	As of March 31, 2015			
	Level 1	Level 2	Level 3	Total
Assets at fair value				
Bonds:				
Industrial & miscellaneous	\$ -	\$ 116,758	\$ 11,083	\$ 127,841
Total bonds	\$ -	\$ 116,758	\$ 11,083	\$ 127,841
Common stocks	\$ -	\$ -	\$ -	\$ -
Derivative assets	-	-	20,098,343	20,098,343
Separate account assets <sup>1</sup>	1,376,974,646	-	-	1,376,974,646
Total assets at fair value	\$ 1,376,974,646	\$ 116,758	\$ 20,109,426	\$ 1,397,200,830

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

The following table presents the rollforward of Level 3 financial assets and liabilities held at fair value during the three months ended March 31, 2015:

	Balance as of December 31, 2014	Transfers into Level 3	Transfers Out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance as of March 31, 2015
Assets at fair value										
Bonds:										
Industrial & miscellaneous	\$ 54,803	\$ -	\$ -	\$ -	\$ (57,427)	\$ 13,707	\$ -	\$ -	\$ -	\$ 11,083
Total bonds	\$ 54,803	\$ -	\$ -	\$ -	\$ (57,427)	\$ 13,707	\$ -	\$ -	\$ -	\$ 11,083
Common stocks	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Derivative assets	16,967,740	-	-	(112,229)	-	7,246,700	-	(4,003,869)	-	20,098,343
Total assets at fair value	\$ 17,022,543	\$ -	\$ -	\$ (112,229)	\$ (57,427)	\$ 7,260,407	\$ -	\$ (4,003,869)	\$ -	\$ 20,109,426
Liabilities at fair value										
Derivative liabilities	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Total liabilities at fair value	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

B. & C. The following table summarizes aggregate carrying value and fair value, by level, for all financial assets and liabilities, excluding assets and liabilities reported at fair value, as of March 31, 2015:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets:						
Bonds	\$ 5,885,184,879	\$ 5,496,358,246	\$ 68,298,917	\$ 5,702,403,630	\$ 114,482,332	\$ -
Common stocks	-	-	-	-	-	-
Mortgage loans	809,139,828	778,165,863	-	-	809,139,828	-
Short-term investments	86,215,256	86,215,256	-	86,215,256	-	-
Derivative assets	6,039,043	6,953,000	-	6,039,043	-	-
Policy loans	45,163,937	45,163,937	-	-	45,163,937	-
Securities lending collateral assets	62,522,222	62,522,222	62,522,222	-	-	-
Total assets	\$ 6,894,265,165	\$ 6,475,378,524	\$ 130,821,139	\$ 5,794,657,929	\$ 968,786,097	\$ -
Liabilities:						
Investment contracts	\$ 2,839,203,268	\$ 3,124,315,619	\$ -	\$ -	\$ 2,839,203,268	\$ -
Derivative liabilities	85,106	-	-	85,106	-	-
Total Liabilities	\$ 2,839,288,374	\$ 3,124,315,619	\$ -	\$ 85,106	\$ 2,839,203,268	\$ -

D. Not Practicable to Estimate Fair Value – Not applicable

(21) Other Items

No significant changes from prior year end.

(22) Events Subsequent

Type I – Recognized Subsequent Events:

Subsequent events have been considered through May 12, 2015 for the statutory statement issued on May 15, 2015.

There were no material Type I events occurring subsequent to the end of the period that merited recognition or disclosure in these statements that have not already been reflected as required.

Type II – Nonrecognized Subsequent Events:

Subsequent events have been considered through May 12, 2015 for the statutory statement issued on May 15, 2015.

There were no material Type II events occurring subsequent to the end of the period that merited recognition or disclosure in these statements that have not already been reflected as required.

STATEMENT AS OF MARCH 31, 2015 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

- (23) Reinsurance  
No significant changes from prior year end.
- (24) Retrospectively Rated Contracts & Contracts Subject to Redetermination  
Not Applicable.
- E. Risk Sharing Provisions of the Affordable Care Act  
The Company does not have any accident and health insurance premiums that are subject to the Affordable Care Act risk sharing provisions.
- (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  
No significant changes from prior year end.
- (31) Reserves for Life Contracts and Annuity Contracts  
No significant changes from prior year end.
- (32) Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics  
No significant changes from prior year end.
- (33) Premium and Annuity Considerations Deferred and Uncollected  
No significant changes from prior year end.
- (34) Separate Accounts  
No significant changes from prior year end.
- (35) Loss/Claim Adjustment Expenses  
No significant changes from prior year end.

# 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: .....
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [ X ] No [ ]  
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [ ] No [ X ]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
- 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. .... 12/31/2011
- 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). .... 04/02/2013
- 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 Bank .....	Columbus, OH .....	NO	YES	NO	NO
Nationwide Mutual Insurance Company .....	Columbus, OH .....	YES	NO	NO	NO
Nationwide Mutual Fire Insurance Company .....	Columbus, OH .....	YES	NO	NO	NO
Nationwide Corporation .....	Columbus, OH .....	YES	NO	NO	NO
Nationwide Financial Services, Inc. ....	Columbus, OH .....	YES	NO	NO	NO
Nationwide Investment Services Corp .....	Columbus, OH .....	NO	NO	NO	YES
Nationwide Investment Advisors, LLC .....	Columbus, OH .....	NO	NO	NO	YES
Nationwide Securities, LLC .....	Dublin, 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 Asset Management, LLC .....	Columbus, 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: ..... \$ ..... 12,382,480

### 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 .....	\$ ..... 4,216,180	\$ ..... 4,188,826
14.26 All Other .....	\$ ..... 67,247,288	\$ ..... 67,882,677
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) .....	\$ ..... 71,463,468	\$ ..... 72,071,503
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.

STATEMENT AS OF MARCH 31, 2015 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY  
**GENERAL INTERROGATORIES**

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- |  |          |            |
|--|----------|------------|
| 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 .....                   | \$ ..... | 62,522,222 |
| 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... | \$ ..... | 62,522,222 |
| 16.3 Total payable for securities lending reported on the liability page .....                                       | \$ ..... | 62,518,811 |

17. 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 [  ] No [  ]

17.1 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 .....

17.2 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)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? ..... Yes [  ] No [  ]

17.4 If yes, give full information relating thereto:

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

17.5 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 .....

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

18.2 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 .....	\$ ..... 778,165,863
1.14	Total Mortgages in Good Standing .....	\$ ..... 778,165,863
1.2	Long-Term Mortgages In Good Standing with Restructured Terms	
1.21	Total Mortgages in Good Standing with Restructured Terms .....	\$ .....
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) .....	\$ ..... 778,165,863
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 .....	486.206 %
2.2	A&H cost containment percent .....	%
2.3	A&H expense percent excluding cost containment expenses .....	2.038 %
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 .....	\$ .....

**SCHEDULE S - CEDED REINSURANCE**

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
<b>NONE</b>								

STATEMENT AS OF MARCH 31, 2015 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY  
**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

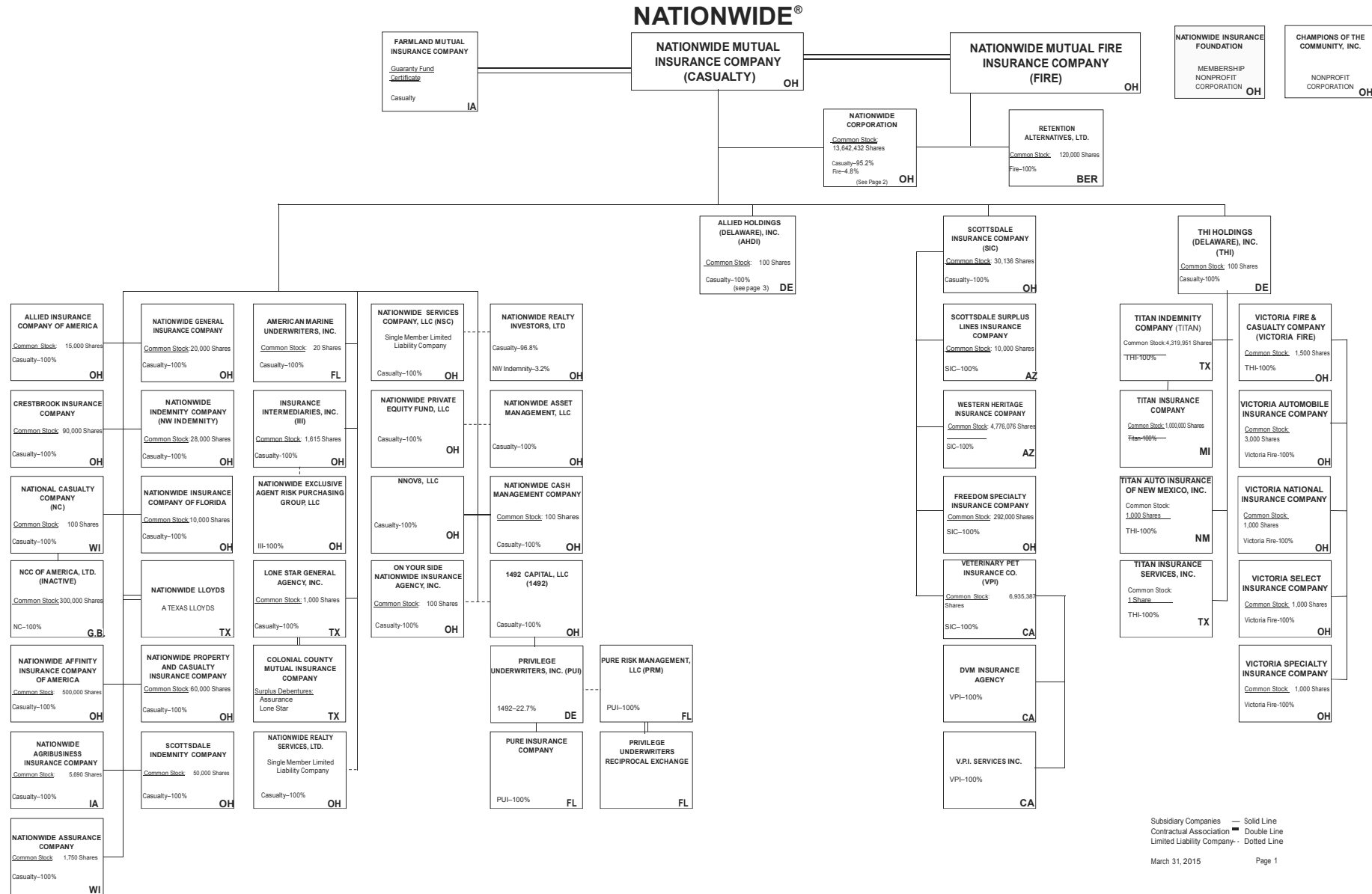
Current Year To Date - Allocated by States and Territories

1	Direct Business Only						
	2	3	4	5	6	7	
Life Contracts							Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations				
1. Alabama	AL	L	1,426,005		1,557	1,020,081	2,447,643
2. Alaska	AK	L	64,448			189,552	254,000
3. Arizona	AZ	L	8,359,127		100	5,117,874	13,477,101
4. Arkansas	AR	L	1,044,456		696	1,196,999	2,242,151
5. California	CA	L	62,282,212	47,102		21,313,134	83,642,448
6. Colorado	CO	L	2,395,643		2,618	3,463,128	5,861,389
7. Connecticut	CT	L	3,881,398			1,156,468	5,037,866
8. Delaware	DE	L	2,155,988		542	787,234	2,943,764
9. District of Columbia	DC	L	491,923			197,877	689,800
10. Florida	FL	L	15,219,614		90	12,928,327	28,148,031
11. Georgia	GA	L	4,911,710		2,860	5,301,431	10,216,001
12. Hawaii	HI	L	2,626,545			2,794,838	5,421,383
13. Idaho	ID	L	355,373		1,368	483,724	840,465
14. Illinois	IL	L	11,823,007	120,262	2,622	5,238,293	17,184,184
15. Indiana	IN	L	1,976,071			3,929,973	5,906,044
16. Iowa	IA	L	1,382,026		547	1,612,566	2,995,139
17. Kansas	KS	L	1,426,699		474	1,934,854	3,362,027
18. Kentucky	KY	L	1,396,233		919	751,473	2,148,625
19. Louisiana	LA	L	1,361,862		1,459	977,800	2,341,121
20. Maine	ME	L	302,836			62,550	365,386
21. Maryland	MD	L	6,557,904		3,864	4,562,964	11,124,732
22. Massachusetts	MA	L	4,520,729		2,276	1,988,793	6,511,798
23. Michigan	MI	L	11,629,347	112,804	3,750	9,854,019	21,599,920
24. Minnesota	MN	L	4,226,398	109,668	151	1,633,553	5,969,770
25. Mississippi	MS	L	1,291,446		593	719,085	2,011,124
26. Missouri	MO	L	4,421,354		2,996	2,103,161	6,527,511
27. Montana	MT	L	100,518			132,000	232,518
28. Nebraska	NE	L	1,248,384		44	1,334,713	2,583,141
29. Nevada	NV	L	1,424,329		870	446,383	1,871,582
30. New Hampshire	NH	L	291,158			392,313	683,471
31. New Jersey	NJ	L	12,587,947			1,841,874	14,429,821
32. New Mexico	NM	L	603,394			506,000	1,109,394
33. New York	NY	N	193,731			2,379,805	2,573,536
34. North Carolina	NC	L	11,720,525		8,656	5,568,518	17,297,699
35. North Dakota	ND	L	219,666			300	219,966
36. Ohio	OH	L	12,131,595	30,813	13,794	14,325,755	26,501,957
37. Oklahoma	OK	L	2,675,560		475	627,718	3,303,753
38. Oregon	OR	L	1,375,069	60,002	36	999,640	2,434,747
39. Pennsylvania	PA	L	18,156,843	108,642	13,835	10,596,631	28,875,951
40. Rhode Island	RI	L	651,297		119	125,298	776,714
41. South Carolina	SC	L	3,011,230		3,139	1,636,002	4,650,371
42. South Dakota	SD	L	9,939,029			81,560	10,020,589
43. Tennessee	TN	L	3,832,895	150,215	3,558	4,635,497	8,622,165
44. Texas	TX	L	36,367,406		14,890	14,473,070	50,855,366
45. Utah	UT	L	1,612,366		1,533	959,887	2,573,786
46. Vermont	VT	L	272,527		994		273,521
47. Virginia	VA	L	9,803,289		1,894	4,729,924	14,535,107
48. Washington	WA	L	5,276,023		1,945	3,620,986	8,898,954
49. West Virginia	WV	L	1,518,454		1,906	3,683,752	5,204,112
50. Wisconsin	WI	L	2,132,016	28,079	1,841	2,520,273	4,682,209
51. Wyoming	WY	L	191,959		338	121,618	313,915
52. American Samoa	AS	N	1,425				1,425
53. Guam	GU	N	844				844
54. Puerto Rico	PR	N	2,076			139,724	141,800
55. U.S. Virgin Islands	VI	N	431				431
56. Northern Mariana Islands	MP	N					
57. Canada	CAN	N	5,841				5,841
58. Aggregate Other Aliens	OT	XXX	135,332	287,909			423,241
59. Subtotal	(a)	50	295,013,513	1,055,496	99,349	167,198,992	463,367,350
90. Reporting entity contributions for employee benefits plans		XXX					
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	142,027				142,027
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	48,682				48,682
94. Aggregate or other amounts not allocable by State		XXX					
95. Totals (Direct Business)		XXX	295,204,222	1,055,496	99,349	167,198,992	463,558,059
96. Plus Reinsurance Assumed		XXX	4,388				4,388
97. Totals (All Business)		XXX	295,208,610	1,055,496	99,349	167,198,992	463,562,447
98. Less Reinsurance Ceded		XXX	47,405,720	2,444		15,965,296	63,373,460
99. Totals (All Business) less Reinsurance Ceded		XXX	247,802,890	1,053,052	99,349	151,233,696	400,188,987
DETAILS OF WRITE-INS							
58001. Foreign - Other		XXX	135,332	287,909			423,241
58002.		XXX					
58003.		XXX					
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX					
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	135,332	287,909			423,241
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.

STATEMENT AS OF MARCH 31, 2015 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY  
**SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP**  
**PART 1 - ORGANIZATIONAL CHART**



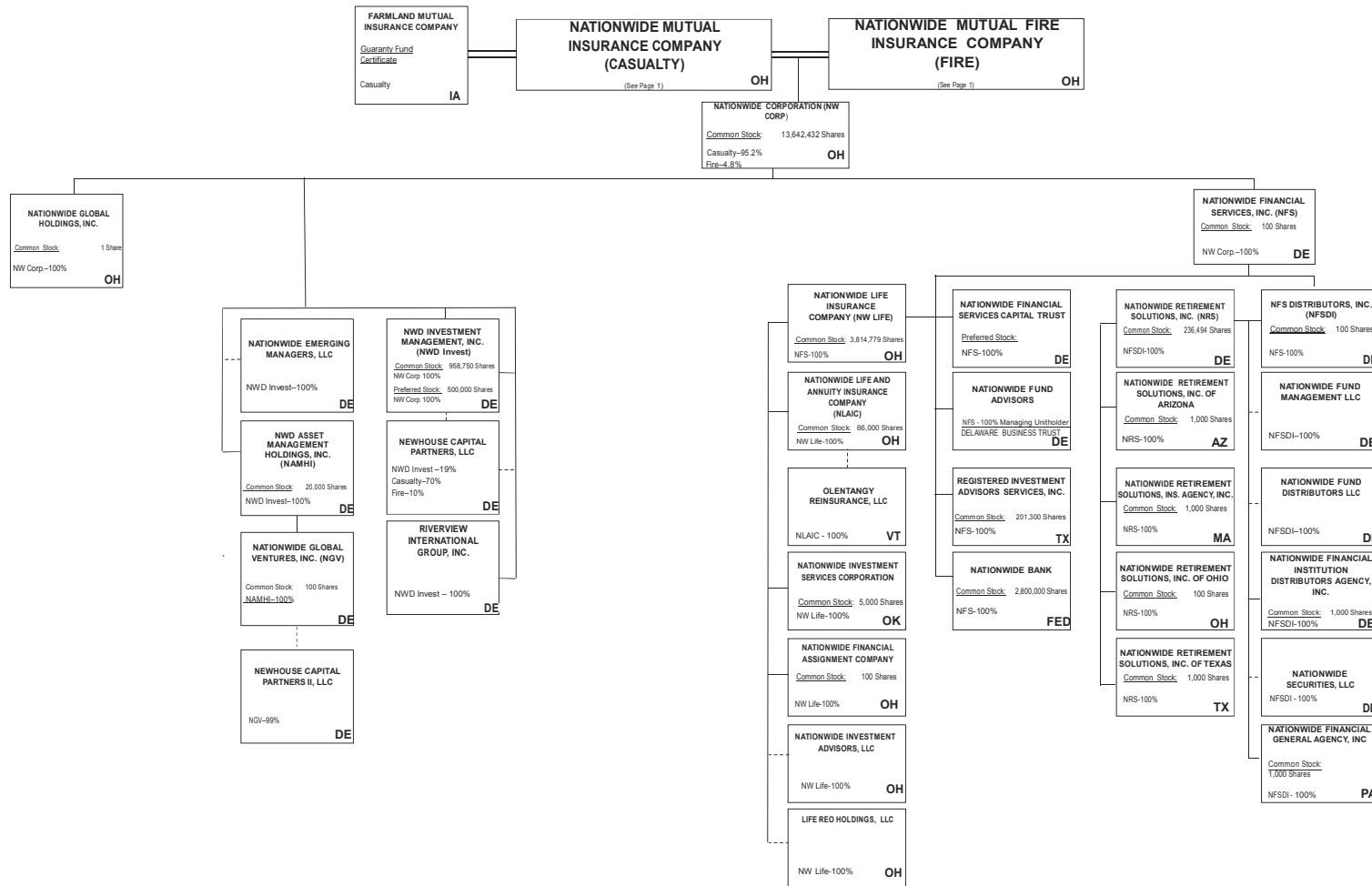
Subsidiary Companies — Solid Line  
 Contractual Association — Double Line  
 Limited Liability Company - - Dotted Line

March 31, 2015 Page 1

(Casualty/Fire subsidiaries)

STATEMENT AS OF MARCH 31, 2015 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY  
**SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP**  
**PART 1 - ORGANIZATIONAL CHART**

**NATIONWIDE®**



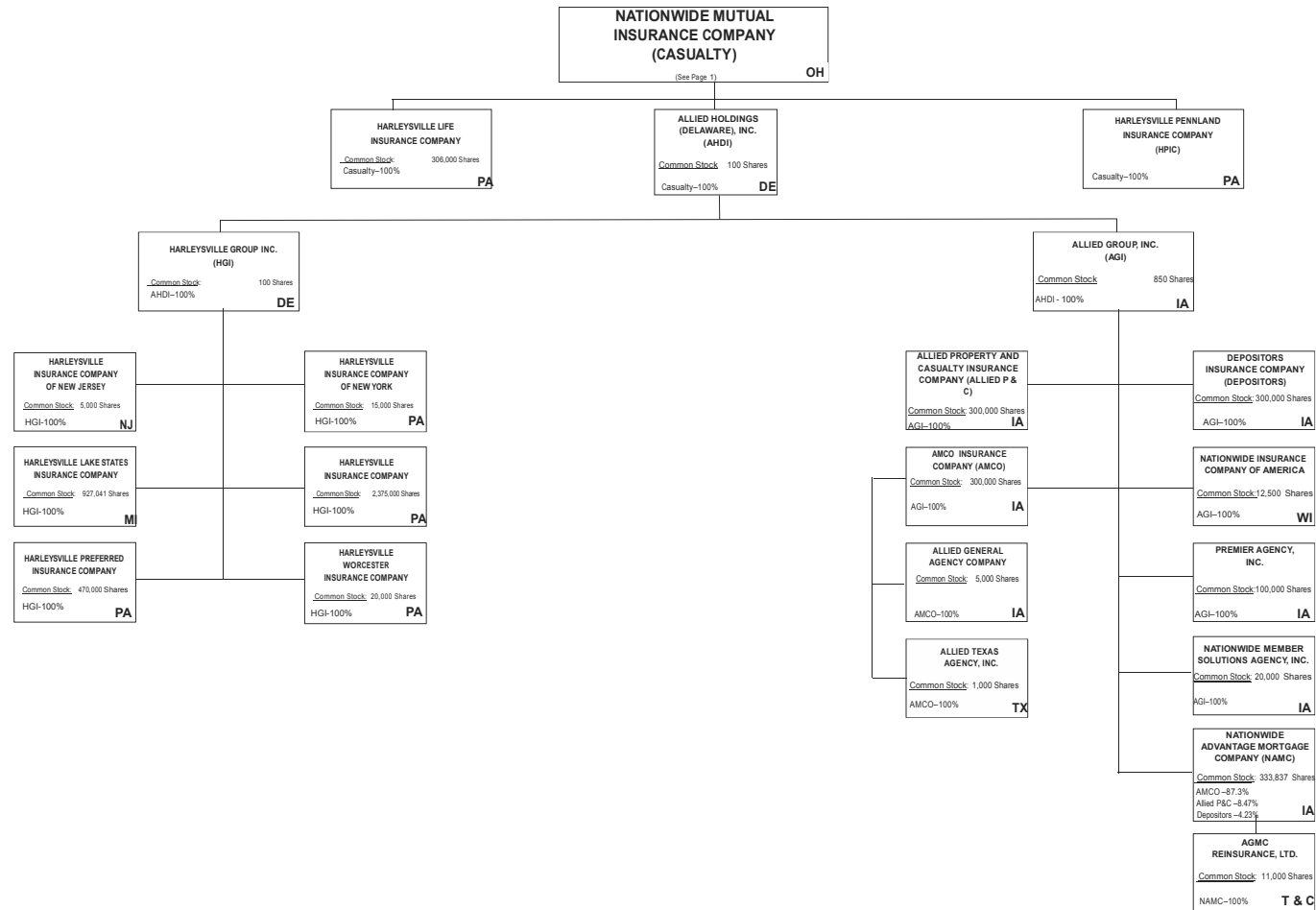
12.1

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

(Nationwide Corp. subsidiaries)

STATEMENT AS OF MARCH 31, 2015 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY  
**SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP**  
**PART 1 - ORGANIZATIONAL CHART**

**NATIONWIDE®**



12.2

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

(ALLIED/Harleysville subsidiaries)

STATEMENT AS OF MARCH 31, 2015 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**NATIONWIDE INSURANCE COMPANIES**

NAIC Group Code	Group Name	NAIC Company Code	State of Domicile	Federal ID Number	Name of Company
0140	Nationwide	10127	OH	27-0114983	Allied Insurance Company of America
0140	Nationwide	42579	IA	42-1201931	Allied Property and Casualty Insurance Company
0140	Nationwide	19100	IA	42-6054959	AMCO 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	22209	OH	75-6013587	Freedom Specialty Insurance Company
0140	Nationwide	23582	PA	41-0417250	Harleysville Insurance Company
0140	Nationwide	42900	NJ	23-2253669	Harleysville Insurance Company of New Jersey
0140	Nationwide	10674	PA	23-2864924	Harleysville Insurance Company of New York
0140	Nationwide	14516	MI	38-3198542	Harleysville Lake States Insurance Company
0140	Nationwide	64327	PA	23-1580983	Harleysville Life Insurance Company
0140	Nationwide	35696	PA	23-2384978	Harleysville Preferred Insurance Company
0140	Nationwide	26182	PA	04-1989660	Harleysville Worcester 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	13999	VT	27-1712056	Olentangy Reinsurance, LLC
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	OH	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
4664	PURE	12873	FL	20-8287105	Privilege Underwriters Reciprocal Exchange
4664	PURE	13204	FL	26-3109178	PURE Insurance Company

STATEMENT AS OF MARCH 31, 2015 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	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	4590018			10 W. Nationwide, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4810074			1000 Yard Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4594954			101 N. Twentieth St, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4810047			1050 Yard Street, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4810038			1125 Rail Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1733036	4594963			120 Acre Partners, LLC	DE	NIA	Nationwide Realty Investors, Ltd.	Ownership	95.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		26-2451988	4288132			1492 Capital, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4810083			155 Rivulon Boulevard, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-1347603	4594806			180 E. Broad Partners, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	33.330	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-1486309	4810092			275 Rivulon Boulevard, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590835			400 West Nationwide Boulevard, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591140			425 West Nationwide Boulevard, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4595009			44 Chestnut, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590497			775 Yard Street Restaurant, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590750			775 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4810104			780 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4671583			795 Rail Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590602			800 Bobcat Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4671499			800 Goodale Boulevard, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4671789			800 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590778			805 Bobcat Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866				820 Goodale Boulevard, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590611			845 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590787			850 Goodale Blvd., LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590714			895 W. Third Ave., LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590714			925 Burrell Avenue Acquisitions, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4810029			975 Rail Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1680808	4594833			AD Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	60.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-1580283	4590992			ADTV, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		52-2227314	42877247			AGMC Reinsurance, Ltd.	TCA	IA	Nationwide Advantage Mortgage Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		42-1011300	4287229			ALLIED General Agency Company	IA	IA	AMCO Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		42-0958655	1677548			ALLIED Group, Inc.	IA	IA	Allied Holdings (Delaware), Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-4628790	4613462			Arena District Owners Association	DE	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10127	27-0114983	4288169			ALLIED Insurance Company of America	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	42579	42-1201931	4287144			ALLIED Property and Casualty Insurance Company	IA	IA	ALLIED Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		42-1527863	4287238			ALLIED Texas Agency, Inc.	TX	IA	AMCO Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	19100	42-6054959	4287153			AMCO Insurance Company	IA	IA	ALLIED Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		59-1031596	4288011			American Marine Underwriters, Inc.	FL	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4595036			Anderson Meadows, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591177			Arena District CA I, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		90-0280710				Arena District Owners Association	OH	OTH	Other non-Nationwide	n/a	0.000	Other non-Nationwide	2
0140	Nationwide		31-1580283	4591010			Arena Theatres, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-3624379	4595371			BCCS Investment Fund LLC	DE	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide						Berkshire Crossing Development, LLC	DE	NIA	NorthStar Commercial Development, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1184438	4594842			Boulevard Inn Limited Liability Company	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	94.800	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-1555487	4593658			Broad Street Retail, LLC	DE	NIA	Nationwide Realty Investors, Ltd.	Ownership	60.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		20-3624379	4595531			Brooke School Investment Fund, LLC	DE	OTH	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide		26-0899413	3730540			CHP New Markets Investment Fund, LLC	OH	OTH	Nationwide Mutual Insurance Company	Limited partner /no control	50.000	Other non-Nationwide	1
0140	Nationwide		20-1618232	4595241			CNRI-Cannonsport Condominium, LLC	OH	NIA	CNRI-Cannonsport, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-1618232	4595045			CNRI-Cannonsport, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	

STATEMENT AS OF MARCH 31, 2015 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	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		31-1579973				Co-Investment Fund, LLC	DE	OTH	Other non-Nationwide	n/a	0.000	Other non-Nationwide	2
0140	Nationwide	29262	74-1061659	4288057			COLHOC Limited Partnership	OH	NIA	NRI Arena, LLC	Ownership	30.760	Other non-Nationwide	1
0140	Nationwide		45-4901238				Colonial County Mutual Insurance Company	TX	OTH	Other non-Nationwide	contract	0.000	Other non-Nationwide	2
0140	Nationwide		04-3750770	4595951			Columbus Arena Management, LLC	OH	OTH	Other non-Nationwide		0.000	Other non-Nationwide	2
0140	Nationwide		20-0366090	3327212			Continental/North Shore I, L.P.	OH	NIA	Continental/NRI North Shore Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-0142724	4588177			Continental/North Shore II, L.P.	OH	NIA	Continental/NRI North Shore Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		26-4177534	4595670			Continental/NRI North Shore Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	50.500	Nationwide Mutual Insurance Company	1
0140	Nationwide		26-4177534	4595670			Cotton Mill Partners, LLC	VA	NIA	Nationwide Mutual Insurance Company	Ownership	50.000	Nationwide Mutual Insurance Company	1
0140	Nationwide	18961	68-0066866	4288178			Cotton Mill Partners, LLC	VA	NIA	Nationwide Property and Casualty Insurance Company	Ownership	50.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-1486309	4590255			Crestbrook Insurance Company	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	42587	42-1207150	4287162			Crewville, Ltd.	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-4104813				Depositors Insurance Company	IA	IA	ALLIED Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		33-0096671	4287694			Discover Affordable Housing Investment Fund I, LLC	OH	OTH	Other non-Nationwide	n/a	0.000	Other non-Nationwide	2
0140	Nationwide		20-1945276	4590590			DVM Insurance Agency	CA	NIA	Veterinary Pet Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-1945276	4590590			East of Madison, LLC	DE	NIA	120 Acre Partners, Ltd.	Ownership	24.910	Nationwide Mutual Insurance Company	1
0140	Nationwide		20-5268940	4595689			East of Madison, LLC	DE	NIA	ND La Quinta Partners, LLC	Ownership	76.090	Nationwide Mutual Insurance Company	1
0140	Nationwide	13838	42-0618271	4569372			ELH Investments LLC	DE	OTH	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide	22209	75-6013587	4287676			Farmland Mutual Insurance Company	IA	OTH	Other non-Nationwide	debt	0.000	Other non-Nationwide	2
0140	Nationwide		46-4736379				Freedom Specialty Insurance Company (fka Atlantic Insurance Company)	OH	IA	Scottsdale Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590808			GNP-1 Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a	0.000	Other non-Nationwide	2
0140	Nationwide		20-4939866	4590826			Grandview Yard Hotel Holdings, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		51-0241172	3582909			Grandview Yard Hotel, LLC	OH	NIA	Grandview Yard Hotel Holdings, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	23582	41-0417250	4442260			Harleysville Group, Inc.	DE	NIA	Allied Holdings (Delaware), Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	42900	16-1075588	4442158			Harleysville Insurance Company	PA	IA	Harleysville Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10674	23-2864924	4442242			Harleysville Insurance Company of New Jersey	NJ	IA	Harleysville Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	14516	38-3198542	4442251			Harleysville Insurance Company of New York	PA	IA	Harleysville Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	64327	23-1580983	4440659			Harleysville Lake States Insurance Company	MI	IA	Harleysville Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		23-2612951	4442149			Harleysville Life Insurance Company	PA	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	35696	23-2384978	4442288			Harleysville Pennland Insurance Company	PA	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	26182	04-1989660	4442372			Harleysville Preferred Insurance Company	PA	IA	Harleysville Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		32-0051216	4596903			Harleysville Worcester Insurance Company	PA	IA	Harleysville Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-0871532	4288020			Hideaway Properties Corp.	CA	OTH	Nationwide Realty Investors, Ltd.	Ownership	50.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-1486309	4097802			Insurance Intermediaries, Inc.	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-2974590				Jerome Village Company, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-2956640				Jerome Village Master Property Owners Association	OH	OTH	Other non-Nationwide	n/a	0.000	Other non-Nationwide	2
0140	Nationwide		31-1486309	4590312			Jerome Village Residential Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a	0.000	Other non-Nationwide	2
0140	Nationwide		20-2137188	4595698			JV Developers, LLC	OH	OTH	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide		56-3789187	4286969			Leaguers Investment Fund, LLC	DE	OTH	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide		74-1395229	4288039			Life REO Holdings, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide						Lone Star General Agency, Inc.	TX	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	

STATEMENT AS OF MARCH 31, 2015 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE Y**

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

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0140	Nationwide		20-3624379	4595700			Match School Investment Fund, LLC	DE	OTH	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide	11991	38-0865250	4288187			National Casualty Company	WI	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide			4614900			National Casualty Company of America, Ltd.	GBR	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		42-1154244	2889795			Nationwide Advantage Mortgage Company	IA	NIA	AMCO Insurance Company	Ownership	87.300	Nationwide Mutual Insurance Company	
0140	Nationwide		42-1154244	2889795			Nationwide Advantage Mortgage Company	IA	NIA	ALLIED Property & Casualty Insurance Company	Ownership	8.470	Nationwide Mutual Insurance Company	
0140	Nationwide		42-1154244	2889795			Nationwide Advantage Mortgage Company	IA	NIA	Depositors Insurance Company	Ownership	4.230	Nationwide Mutual Insurance Company	
0140	Nationwide	26093	48-0470690	4288196			Nationwide Affinity Insurance Company of America	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	28223	42-1015537	4288208			Nationwide Agribusiness Insurance Company	IA	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-5976272	4595910			Nationwide Alternative Investments, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1578869	4288075			Nationwide Arena, LLC	OH	NIA	NRI Arena, LLC	Ownership	90.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		20-8670712	4288114			Nationwide Asset Management, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10723	95-0639970	4288217			Nationwide Assurance Company	WI	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1592130	2729677			Nationwide Bank		OTH	Nationwide Financial Services, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide		31-1036287	4288123			Nationwide Cash Management Company	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-4416546	3828081			Nationwide Corporation	OH	NIA	Nationwide Mutual Insurance Company	Ownership	95.200	Nationwide Mutual Insurance Company	
0140	Nationwide		31-4416546	3828081			Nationwide Corporation	OH	NIA	Nationwide Mutual Fire Insurance Company	Ownership	4.800	Nationwide Mutual Insurance Company	
0140	Nationwide		04-3679407	4286839			Nationwide Emerging Managers, LLC	DE	NIA	NWD Investment Management, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		05-0630007	4288048			Nationwide Exclusive Agent Risk Purchasing Group, LLC	OH	NIA	Insurance Intermediaries, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1667326	4286932			Nationwide Financial Assignment Company	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		23-2412039	4287087			Nationwide Financial General Agency, Inc.	PA	NIA	NFS Distributors, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1316276	4287069			Nationwide Financial Institution Distributors Agency, Inc.	DE	NIA	NFS Distributors, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-6554353	4286978			Nationwide Financial Services Capital Trust	DE	NIA	Nationwide Financial Services, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486870	3828063			Nationwide Financial Services, Inc.	DE	NIA	Nationwide Corporation	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-6022301				Nationwide Foundation	OH	OTH	Other non-Nationwide	n/a	0.000	Other non-Nationwide	2
0140	Nationwide		52-6969857	4286996			Nationwide Fund Advisors	DE	NIA	Nationwide Financial Services, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1748721	42877050			Nationwide Fund Distributors LLC	DE	NIA	NFS Distributors, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-0900518	4287041			Nationwide Fund Management LLC	DE	NIA	NFS Distributors, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	23760	31-4425763	4287957			Nationwide General Insurance Company	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1570938	4286398			Nationwide Global Holdings, Inc.	OH	NIA	Nationwide Corporation	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		04-3732385	4286857			Nationwide Global Ventures, Inc.	DE	NIA	Nationwide Asset Management Holdings, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10070	31-1399201	2839398			Nationwide Indemnity Company	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	25453	95-2130882	4287180			Nationwide Insurance Company of America	WI	IA	ALLIED Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	10948	31-1613686	4287966			Nationwide Insurance Company of Florida	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		41-2206199	4286950			Nationwide Investment Advisors, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		73-0988442	4286923			Nationwide Investment Services Corporation	OK	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	92657	31-1000740	2995098			Nationwide Life and Annuity Insurance Company	OH	RE	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	68869	31-4156830	2819288			Nationwide Life Insurance Company	OH	UDP	Nationwide Financial Services, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		13-4212969	4596127			Nationwide Life Tax Credit Partners 2002-A, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		01-0749754	4595960			Nationwide Life Tax Credit Partners 2002-B, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	2

STATEMENT AS OF MARCH 31, 2015 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE Y**

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

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...0140	Nationwide		03-0498148	3262573			Nationwide Life Tax Credit Partners 2002-C, LLC	..OH	..NIA	Nationwide Life Insurance Company	Other	..0.010	Nationwide Mutual Insurance Company	...2
...0140	Nationwide		54-2113175	4596127			Nationwide Life Tax Credit Partners 2003-A, LLC	..OH	..NIA	Nationwide Life Insurance Company	Other	..0.010	Nationwide Mutual Insurance Company	...2
...0140	Nationwide		58-2672725	4596163			Nationwide Life Tax Credit Partners 2003-B, LLC	..OH	..NIA	Nationwide Life Insurance Company	Other	..0.010	Nationwide Mutual Insurance Company	...2
...0140	Nationwide		20-0357951	3811001			Nationwide Life Tax Credit Partners 2003-C, LLC	..OH	..NIA	Nationwide Life Insurance Company	Other	..0.010	Nationwide Mutual Insurance Company	...2
...0140	Nationwide		20-0382144	4596707			Nationwide Life Tax Credit Partners 2004-A, LLC	..OH	..NIA	Nationwide Life Insurance Company	Other	..0.010	Nationwide Mutual Insurance Company	...2
...0140	Nationwide		20-0745944	4596211			Nationwide Life Tax Credit Partners 2004-B, LLC	..OH	..NIA	Nationwide Life Insurance Company	Other	..0.010	Nationwide Mutual Insurance Company	...2
...0140	Nationwide		20-0745965	4596239			Nationwide Life Tax Credit Partners 2004-C, LLC	..OH	..NIA	Nationwide Life Insurance Company	Other	..0.010	Nationwide Mutual Insurance Company	...2
...0140	Nationwide		20-1128408	4596332			Nationwide Life Tax Credit Partners 2004-D, LLC	..OH	..NIA	Nationwide Life Insurance Company	Other	..0.010	Nationwide Mutual Insurance Company	...2
...0140	Nationwide		20-1128472	4596350			Nationwide Life Tax Credit Partners 2004-E, LLC	..OH	..NIA	Nationwide Life Insurance Company	Other	..0.010	Nationwide Mutual Insurance Company	...2
...0140	Nationwide		20-1918935	3318117			Nationwide Life Tax Credit Partners 2004-F, LLC	..OH	..NIA	Nationwide Life Insurance Company	Other	..0.010	Nationwide Mutual Insurance Company	...2
...0140	Nationwide		20-2303694	4596369			Nationwide Life Tax Credit Partners 2005-A, LLC	..OH	..NIA	Nationwide Life Insurance Company	Other	..0.010	Nationwide Mutual Insurance Company	...2
...0140	Nationwide		20-2303602	4596378			Nationwide Life Tax Credit Partners 2005-B, LLC	..OH	..NIA	Nationwide Life Insurance Company	Other	..0.010	Nationwide Mutual Insurance Company	...2
...0140	Nationwide		20-2450960	4596387			Nationwide Life Tax Credit Partners 2005-C, LLC	..OH	..NIA	Nationwide Life Insurance Company	Other	..0.010	Nationwide Mutual Insurance Company	...2
...0140	Nationwide		20-2451052	4596396			Nationwide Life Tax Credit Partners 2005-D, LLC	..OH	..NIA	Nationwide Life Insurance Company	Other	..0.010	Nationwide Mutual Insurance Company	...2
...0140	Nationwide		20-2774223	4596408			Nationwide Life Tax Credit Partners 2005-E, LLC	..OH	..NIA	Nationwide Life Insurance Company	Other	..0.010	Nationwide Mutual Insurance Company	...2
...0140	Nationwide		21-1288836	4596426			Nationwide Life Tax Credit Partners 2007-A, LLC	..OH	..NIA	Nationwide Life Insurance Company	Other	..0.010	Nationwide Mutual Insurance Company	...2
...0140	Nationwide		26-3427373	4596435			Nationwide Life Tax Credit Partners 2009-A, LLC	..OH	..NIA	Nationwide Life Insurance Company	Other	..0.010	Nationwide Mutual Insurance Company	...2
...0140	Nationwide		26-3427435	4596444			Nationwide Life Tax Credit Partners 2009-B, LLC	..OH	..NIA	Nationwide Life Insurance Company	Other	..0.010	Nationwide Mutual Insurance Company	...2
...0140	Nationwide		26-3427479	4596499			Nationwide Life Tax Credit Partners 2009-C, LLC	..OH	..NIA	Nationwide Life Insurance Company	Other	..0.010	Nationwide Mutual Insurance Company	...2
...0140	Nationwide		26-3427525	4596510			Nationwide Life Tax Credit Partners 2009-D, LLC	..OH	..NIA	Nationwide Life Insurance Company	Other	..0.010	Nationwide Mutual Insurance Company	...2
...0140	Nationwide		26-4737055	4596529			Nationwide Life Tax Credit Partners 2009-E, LLC	..OH	..NIA	Nationwide Life Insurance Company	Ownership	..100.000	Nationwide Mutual Insurance Company	...
...0140	Nationwide		26-4737157	4596547			Nationwide Life Tax Credit Partners 2009-F, LLC	..OH	..NIA	Nationwide Life Insurance Company	Ownership	..100.000	Nationwide Mutual Insurance Company	...
...0140	Nationwide		27-1362364	4596622			Nationwide Life Tax Credit Partners 2009-I, LLC	..OH	..NIA	Nationwide Life Insurance Company	Other	..0.010	Nationwide Mutual Insurance Company	...2
...0140	Nationwide		45-0469525	3779811			Nationwide Life Tax Credit Partners No. 1, LLC	..OH	..NIA	Nationwide Life Insurance Company	Other	..0.010	Nationwide Mutual Insurance Company	...2
...0140	Nationwide	42110	75-1780981	4287984			Nationwide Lloyds	..TX	..IA	n/a	contract	..0.000	Nationwide Mutual Insurance Company	...
...0140	Nationwide		42-1373380	4287210			Nationwide Member Solutions Agency, Inc.	..IA	..NIA	ALLIED Group, Inc.	Ownership	..100.000	Nationwide Mutual Insurance Company	...
...0140	Nationwide		4597094	4597094			Nationwide Mutual Capital I, LLC	..DE	..NIA	Nationwide Mutual Capital, LLC	Ownership	..100.000	Nationwide Mutual Insurance Company	...

STATEMENT AS OF MARCH 31, 2015 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE Y**

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

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0140	Nationwide		75-3191025	4595269			Nationwide Mutual Capital, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	23779	82-0549218	3828090			Nationwide Mutual Fire Insurance Company	OH	OTH	Other non-Nationwide	n/a	0.000	Other non-Nationwide	2
0140	Nationwide	23787	31-4177100	3828072			Nationwide Mutual Insurance Company	OH	UIP	Other non-Nationwide	n/a	0.000	Other non-Nationwide	
0140	Nationwide		34-2012765	4288084			Nationwide Private Equity Fund, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	37877	31-0970750	4287993			Nationwide Property and Casualty Insurance Company	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4288105			Nationwide Realty Investors, Ltd.	OH	NIA	Nationwide Mutual Insurance Company	Ownership	96.800	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4288105			Nationwide Realty Investors, Ltd.	OH	NIA	Nationwide Indemnity Company	Ownership	3.200	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4590264			Nationwide Realty Management, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide			4288066			Nationwide Realty Services, Ltd.	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		06-0987812	4287117			Nationwide Retirement Solutions Insurance Agency, Inc.	MA	IA	Nationwide Retirement Solutions, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		73-0948330	4287096			Nationwide Retirement Solutions, Inc.	DE	NIA	NFS Distributors, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		86-0924069	4287108			Nationwide Retirement Solutions, Inc. of Arizona	AZ	NIA	Nationwide Retirement Solutions, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1331479	4287126			Nationwide Retirement Solutions, Inc. of Ohio	OH	NIA	Nationwide Retirement Solutions, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		74-2200854	4287135			Nationwide Retirement Solutions, Inc. of Texas	TX	NIA	Nationwide Retirement Solutions, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		36-2434406	4287078			Nationwide Securities, LLC	OH	NIA	NFS Distributors, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-4177100	4288093			Nationwide Services Company, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		27-0743545	4564041			Nationwide Tax Credit Partners 2009-G, LLC	OH	NIA	Nationwide Mutual Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	2
0140	Nationwide		27-0768791	4596891			Nationwide Tax Credit Partners 2009-H, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-1952215	4596566			Nationwide Tax Credit Partners 2013-A, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	0.010	Nationwide Mutual Insurance Company	
0140	Nationwide		46-1971926	4596592			Nationwide Tax Credit Partners 2013-B, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	0.010	Nationwide Mutual Insurance Company	
0140	Nationwide		11-3651828	4588168			ND La Quinta Partners, LLC	DE	NIA	Nationwide Realty Investors, Ltd.	Ownership	95.000	Nationwide Mutual Insurance Company	1
0140	Nationwide			4286866			Newhouse Capital Partners II, LLC	DE	NIA	Nationwide Global Ventures, Inc.	Ownership	80.000	Nationwide Mutual Insurance Company	1
0140	Nationwide			4286866			Newhouse Capital Partners II, LLC	DE	NIA	Nationwide Global Ventures, Inc.	Ownership	99.000	Nationwide Mutual Insurance Company	1
0140	Nationwide			4286679			Newhouse Capital Partners, LLC	DE	NIA	NWD Investment Management, Inc.	Ownership	19.000	Nationwide Mutual Insurance Company	1
0140	Nationwide			4286679			Newhouse Capital Partners, LLC	DE	NIA	Nationwide Mutual Insurance Company	Ownership	70.000	Nationwide Mutual Insurance Company	1
0140	Nationwide			4286679			Newhouse Capital Partners, LLC	DE	NIA	Nationwide Mutual Fire Insurance Company	Ownership	10.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-1630871	4287032			NFS Distributors, Inc.	DE	NIA	Nationwide Financial Services, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		14-1892640	4596677			NHT XII Tax Credit Fund, LLC	DC	NIA	Nationwide Life Insurance Company	Ownership	49.990	Nationwide Mutual Insurance Company	1
0140	Nationwide		14-1892640	4596677			NHT XII Tax Credit Fund, LLC	DC	NIA	Nationwide Assurance Company	Ownership	25.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		14-1892640	4596677			NHT XII Tax Credit Fund, LLC	DC	NIA	Nationwide Mutual Insurance Company	Ownership	25.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		46-3762545	4750442			NNOV8, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		26-0351004				North Bank Condominium Home Owners Association	OH	OTH	Other non-Nationwide	n/a	0.000	Other non-Nationwide	2
0140	Nationwide		20-4939866	4590817			North of Third, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		26-4083207	4590385			Northstar Commercial Development, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	50.000	Nationwide Mutual Insurance Company	1
0140	Nationwide						Northstar Master Property Owners Association, Inc.	OH	OTH	Other non-Nationwide	n/a	0.000	Other non-Nationwide	2
0140	Nationwide		26-4083354	4594909			Northstar Residential Development, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	50.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-1486309	4593630			NRI 12325 Copper Way, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4594936			NRI 220 Schrock, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4594794			NRI Arena, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	

STATEMENT AS OF MARCH 31, 2015 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	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	4594815			NRI Brookside, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4595027			NRI Builders, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4594851			NRI Communities/Charlotte, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4590246			NRI Communities/Harris Blvd., LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4590282			NRI Craner Creek, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866	4590460			NRI Equity Land Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	80.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		26-0212217	4590394			NRI Equity Tampa, LLC	OH	OTH	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide		31-1486309	4590376			NRI Maxtown, LLC	OH	OTH	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide		30-4939866	4590406			NRI Office Ventures, Ltd	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4590349			NRI-Rivulon, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4596912			NRI Telecom, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		26-4083354				NS Developers, LLC	OH	NIA	Northstar Residential Development, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-3123274	4595438			NTCIF-2011 Georgia State Investor, LLC	OH	NIA	Nationwide Property and Casualty Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		90-0729552	4596695			NTCIF-2011, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	50.000	Nationwide Mutual Insurance Company	
0140	Nationwide		90-0729552	4596695			NTCIF-2011, LLC	OH	NIA	Nationwide Mutual Fire Insurance Company	Ownership	50.000	Nationwide Mutual Insurance Company	
0140	Nationwide		27-4700627	4596716			NTCP 2011-A, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	
0140	Nationwide		46-0741029	4464703			NTCP 2012-A, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	
0140	Nationwide		46-3309896	4586164			NTCP 2013-C, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	
0140	Nationwide		46-4111078	4596743			NTCP 2014-A, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	
0140	Nationwide		47-1404116				NTCP 2014-B, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-1413242	4809948			NTCP 2014-C, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		26-1903919	4591421			NW-REI, LLC	DE	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-3654078	4593621			NW-Amesbury, LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-2943666	4594860			NW-Bandera, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-5159092	4595063			NW-Bayshore, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-2451156	4594879			NW-Bee Cave, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-3707480	4593612			NW-Brooklyn, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-3968244	4591757			NW-Camelback, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-2724980	4591690			NW-Cameron, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-3674167	4590090			NW-Cedar Springs, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-3994437	4591663			NW-Central Station, LLC	OH	NIA	NW-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		26-0901660	4505456			NW-CNC Coppel, LLC	DE	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		32-0359208	4595157			NW-Corvallis, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591038			NWD 205 Vine, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591261			NWD 225 Nationwide, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591056			NWD 230 West, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590545			NWD 240 Nationwide, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590273			NWD 250 Brodbelt, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590554			NWD 265 Neil, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590518			NWD 275 Marconi, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590563			NWD 295 McConnell, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590509			NWD 300 Neil, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590572			NWD 300 Spring, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590527			NWD 355 McConnell, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590581			NWD 425 Nationwide, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4590536			NWD 500 Nationwide, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591298			NWD Arena Crossing, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591083			NWD Arena District I, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591300			NWD Arena District II, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	

STATEMENT AS OF MARCH 31, 2015 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	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		31-1580283	4591113			NWD Arena District IM, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591319			NWD Arena District PW, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591131			NWD Arena District V, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		04-3679396	4286848			NWD Asset Management Holdings, Inc.	DE	NIA	NWD Investment Management, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591328			NWD Athletic Club, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4810010			NWD Franklinton, LLC	DE	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1636299	4286594			NWD Investment Management, Inc.	DE	NIA	Nationwide Corporation	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4587965			NWD Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	80.000	Nationwide Mutual Insurance Company	
0140	Nationwide		90-0732898	4591430			NW-Dulles, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-3267884	4595465			NW-Franklin Mills, LLC	OH	NIA	Life Reo Holdings, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-2997049	4591775			NW-Howell Mill, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-4330384	4750443			NW-Hudnall, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-2482818				NW-Jasper WAG, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-1497429	4809957			NW-Jefferson, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-5408178	4591458			NW-Kentwood Towne Center, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-4857522	4671798			NW-Lawrence, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-5314607	4593461			NW-Lovers Lane, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-2457568	4591467			NW-Montrose, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-4630497	4593470			NW-Mueller II, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		27-4749848	4591476			NW-Northridge, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-1089165	4593555			NW-Oakley Station, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-3888719	4593603			NW-Park 288, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-5388656	4591485			NW-Park Memorial, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-1740812	4809966			NW-Peachtree, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-2469044	4591494			NW-Portales, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-2449044	4810113			NW-Promenade at Madison, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-5159117	4593573			NW-South Park, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		27-4749587	4593582			NW-Taylor Farmer Jack, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-1100378	4591524			NW-Triangle, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-5764783	4809939			NW-Tyson, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-1077615	4593591			NW-West Ave., LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		46-4992444	4671800			NW-Windcross, LLC	OH	NIA	NW REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-0947092	4590479			OCH Company, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-0947092	4590442			Ohio Center Hotel Company, Ltd.	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	56.250	Nationwide Mutual Insurance Company	1
0140	Nationwide		26-0263012				Old Track Street Owners Association	OH	OTH	Other non-Nationwide	n/a	0.000	Other non-Nationwide	2
0140	Nationwide	13999	27-1712056	4286914			Olentangy Reinsurance, LLC	VT	IA	Nationwide Life and Annuity Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-1923444	4809975			On Your Side Nationwide Insurance Agency, Inc.	OH	OTH	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide			4596462			OYS Fund, LLC	DE	OTH	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide			4596480			Park 288 Industrial, LLC	TX	NIA	Nationwide Mutual Insurance Company	Investor member / no control	95.000	other non-Nationwide	
0140	Nationwide		31-1486309	4590358			Perimeter A, Ltd	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1677602	4590488			Pizzuti Properties, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	65.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4590291			Polaris A, Ltd.	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		39-1907217	4287201			Premier Agency, Inc.	IA	NIA	ALLIED Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
4664	Pure	12873	20-8287105	4288253			Privilege Underwriters Reciprocal Exchange	FL	IA	Other non-Nationwide	n/a	0.000	Other non-Nationwide	2
4664	Pure			4288150			Privilege Underwriters, Inc.	DE	IA	Other non-Nationwide	n/a	0.000	Other non-Nationwide	2
4664	Pure	13204	26-3109178	4288226			Pure Insurance Company	FL	IA	Other non-Nationwide	n/a	0.000	Other non-Nationwide	2
4664	Pure			4288235			Pure Risk Management, LLC	FL	IA	Other non-Nationwide	n/a	0.000	Other non-Nationwide	2

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**SCHEDULE Y**

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

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...0140	Nationwide		75-2938844	4287005			Registered Investment Advisors Services, Inc.	TX	NIA	Nationwide Financial Services, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		82-0549218	4288244			Retention Alternatives, Ltd.	BMU	IA	Nationwide Mutual Fire Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide			4595278			Riverview Diversified Opportunities, LLC	DE	OTH	Nationwide Mutual Insurance Company	Ownership	0.000	Nationwide Mutual Insurance Company	1
...0140	Nationwide			4595278			Riverview Diversified Opportunities, LLC	DE	OTH	Nationwide Mutual Fire Insurance Company	Ownership	0.000	Nationwide Mutual Insurance Company	1
...0140	Nationwide			4595278			Riverview Diversified Opportunities, LLC	DE	OTH	Nationwide Life Insurance Company	Ownership	0.000	Nationwide Mutual Insurance Company	1
...0140	Nationwide		22-3655264	4286530			Riverview International Group, Inc.	DE	NIA	NWD Investment Management, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide			4595287			Riverview Multi Se+H305ries Fund, LL - Class Event	DE	OTH	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	2
...0140	Nationwide			4595335			Riverview Multi Series Fund, LL - Class N	DE	OTH	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	2
...0140	Nationwide			4564032			Riverview Polyphony Fund, LLC	DE	OTH	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	2
...0140	Nationwide	15580	31-1117969	4288002			Scottsdale Indemnity Company	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide	41297	31-1024978	3091988			Scottsdale Insurance Company	OH	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide			4287649			Scottsdale Surplus Lines Insurance Company							
...0140	Nationwide	10672	86-0835870	4287649			Scottsdale Insurance Company	AZ	IA	Scottsdale Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		31-1486309	4590303			Streets of Toringdon, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		91-2158214				The Hideaway Club	CA	OTH	Other non-Nationwide	n/a	0.000	Other non-Nationwide	2
...0140	Nationwide		86-1094799				The Hideaway Owners Association	CA	OTH	Other non-Nationwide	n/a	0.000	Other non-Nationwide	2
...0140	Nationwide		20-3541511				The Madison Club	CA	OTH	Other non-Nationwide	n/a	0.000	Other non-Nationwide	2
...0140	Nationwide		20-3541507				The Madison Club Owners Association	CA	OTH	Other non-Nationwide	n/a	0.000	Other non-Nationwide	2
...0140	Nationwide		31-1610040	2989882			The Waterfront Partners, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	50.000	Nationwide Mutual Insurance Company	1
...0140	Nationwide		52-2031677	4287751			THI Holdings (Delaware), Inc.	DE	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		74-2825853	4287863			Titan Auto Insurance of New Mexico, Inc.	NM	IA	THI Holdings (Delaware), Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide	13242	74-2286759	4287797			Titan Indemnity Company	TX	IA	THI Holdings (Delaware), Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide	36269	86-0619597	4287845			Titan Insurance Company	MI	IA	Titan Indemnity Company	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		75-1284530	4287890			Titan Insurance Services, Inc.	TX	NIA	THI Holdings (Delaware), Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide		33-0160222	4653196			V.P.I. Services, Inc.	CA	NIA	Veterinary Pet Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide	42285	95-3750113	4287685			Veterinary Pet Insurance Company	CA	IA	Scottsdale Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide	10644	34-1785903	4287911			Victoria Automobile Insurance Company	OH	IA	Victoria Fire & Casualty Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide	42889	34-1394913	4287827			Victoria Fire & Casualty Company	OH	IA	THI Holdings (Delaware), Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide	10778	34-1842604	4287920			Victoria National Insurance Company	OH	IA	Victoria Fire & Casualty Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide	10105	34-1777972	4287939			Victoria Select Insurance Company	OH	IA	Victoria Fire & Casualty Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide	10777	34-1842602	4287948			Victoria Specialty Insurance Company	OH	IA	Victoria Fire & Casualty Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide	37150	86-0561941	4287667			Western Heritage Insurance Company	AZ	IA	Scottsdale Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide			4613341			Westport Capital Partners II	CT	OTH	Nationwide Mutual Insurance Company	Investor member / no control	71.000	other non-Nationwide	2
...0140	Nationwide		31-1486309	4590321			Wilson Road Developers, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
...0140	Nationwide			4613323			Zais Zephyr A-4, LLC	DE	OTH	Nationwide Life Insurance Company	limited member / no control	60.000	other non-Nationwide	2

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.

STATEMENT AS OF MARCH 31, 2015 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

Asterisk	Explanation
2 .....	Other ownership indicates a non-ownership circumstance by a Nationwide entity. ....

STATEMENT AS OF MARCH 31, 2015 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.

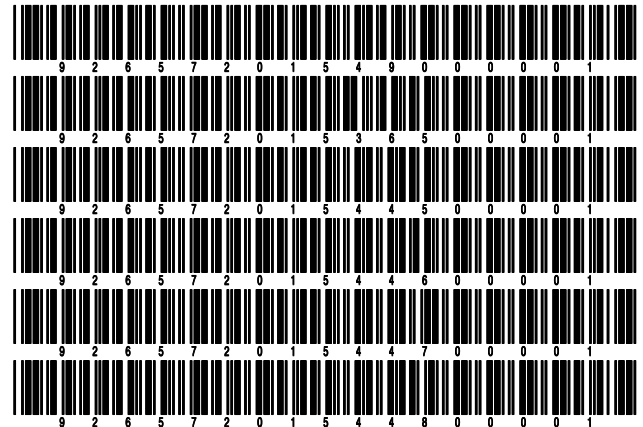
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO
3. Will the Reasonableness of Assumptions Certification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



**NONE**

STATEMENT AS OF MARCH 31, 2015 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 .....	698,788,676	539,679,875
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	103,825,000	235,745,000
2.2 Additional investment made after acquisition .....		
3. Capitalized deferred interest and other .....		
4. Accrual of discount .....		245,846
5. Unrealized valuation increase (decrease) .....		
6. Total gain (loss) on disposals .....	20,933	165,220
7. Deduct amounts received on disposals .....	22,492,528	77,047,265
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 .....		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	780,142,081	698,788,676
12. Total valuation allowance .....	(1,976,218)	(1,640,902)
13. Subtotal (Line 11 plus Line 12) .....	778,165,863	697,147,774
14. Deduct total nonadmitted amounts .....		
15. Statement value at end of current period (Line 13 minus Line 14)	778,165,863	697,147,774

**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 .....	67,247,288	64,701,095
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) .....	550,026	2,546,193
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) .....	67,797,314	67,247,288
12. Deduct total nonadmitted amounts .....		
13. Statement value at end of current period (Line 11 minus Line 12)	67,797,314	67,247,288

**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 .....	5,295,473,542	4,607,018,071
2. Cost of bonds and stocks acquired .....	373,389,484	1,306,994,187
3. Accrual of discount .....	2,629,249	12,393,971
4. Unrealized valuation increase (decrease) .....	(53,736)	453,143
5. Total gain (loss) on disposals .....	707,205	911,254
6. Deduct consideration for bonds and stocks disposed of .....	168,105,420	612,268,759
7. Deduct amortization of premium .....	4,929,240	20,028,325
8. Total foreign exchange change in book/adjusted carrying value .....	(2,625,000)	
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) .....	5,496,486,084	5,295,473,542
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	5,496,486,084	5,295,473,542

STATEMENT AS OF MARCH 31, 2015 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 NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a) .....	2,474,096,064	81,775,675	52,294,501	(62,869,729)	2,440,707,509			2,474,096,064
2. NAIC 2 (a) .....	2,660,102,885	204,675,371	92,946,050	(11,044,802)	2,760,787,404			2,660,102,885
3. NAIC 3 (a) .....	138,402,910	69,443,750	21,651,072	68,883,326	255,078,914			138,402,910
4. NAIC 4 (a) .....	14,876,477	17,480,980	159,313	(8,881)	32,189,263			14,876,477
5. NAIC 5 (a) .....	6,161,439		145,003	(2,746)	6,013,690			6,161,439
6. NAIC 6 (a) .....	1,833,768	13,707	202,275	64,105	1,709,305			1,833,768
7. Total Bonds	5,295,473,543	373,389,483	167,398,214	(4,978,727)	5,496,486,085			5,295,473,543
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....								
9. NAIC 2 .....								
10. NAIC 3 .....								
11. NAIC 4 .....								
12. NAIC 5 .....								
13. NAIC 6 .....								
14. Total Preferred Stock .....								
15. Total Bonds and Preferred Stock	5,295,473,543	373,389,483	167,398,214	(4,978,727)	5,496,486,085			5,295,473,543

(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 \$ .....

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**SCHEDULE DA - PART 1**

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals	86,215,256	XXX	86,215,256	1,096	

**SCHEDULE DA - VERIFICATION**

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	120,964,394	6,239,979
2. Cost of short-term investments acquired .....	654,325,594	2,587,772,140
3. Accrual of discount .....		
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....		
6. Deduct consideration received on disposals .....	689,074,732	2,473,047,725
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) .....	86,215,256	120,964,394
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	86,215,256	120,964,394

**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)	17,972,239
2. Cost Paid/(Consideration Received) on additions	7,246,701
3. Unrealized Valuation increase/(decrease)	(74,493)
4. Total gain (loss) on termination recognized	(4,041,604)
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	5,948,500
9. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	27,051,343
10. Deduct nonadmitted assets	
11. Statement value at end of current period (Line 9 minus Line 10)	27,051,343

**SCHEDULE DB - PART B - VERIFICATION**

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	5,766,178
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	1,154,600
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges	
3.11 Section 1, Column 15, current year to date minus	
3.12 Section 1, Column 15, prior year	
Change in variation margin on open contracts - All Other	
3.13 Section 1, Column 18, current year to date minus	1,392,294
3.14 Section 1, Column 18, prior year	395,993
	996,301
	996,301
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 19, current year to date minus	1,392,294
3.24 Section 1, Column 19, prior year	395,993
	996,301
	996,301
3.3 Subtotal (Line 3.1 minus Line 3.2)	0
4.1 Cumulative variation margin on terminated contracts during the year	(648,124)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	(648,124)
	(648,124)
4.3 Subtotal (Line 4.1 minus Line 4.2)	
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year	
5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	6,920,777
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	6,920,777

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**

STATEMENT AS OF MARCH 31, 2015 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE DB - VERIFICATION**

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

	Book/Adjusted Carrying Value Check
1. Part A, Section 1, Column 14.....	27,051,343
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	6,920,777
3. Total (Line 1 plus Line 2) .....	33,972,120
4. Part D, Section 1, Column 5 .....	33,972,120
5. Part D, Section 1, Column 6 .....	
6. Total (Line 3 minus Line 4 minus Line 5) .....	
	Fair Value Check
7. Part A, Section 1, Column 16 .....	26,052,280
8. Part B, Section 1, Column 13 .....	(1,091,979)
9. Total (Line 7 plus Line 8) .....	24,960,301
10. Part D, Section 1, Column 8 .....	26,141,536
11. Part D, Section 1, Column 9 .....	(1,181,235)
12. Total (Line 9 minus Line 10 minus Line 11) .....	
	Potential Exposure Check
13. Part A, Section 1, Column 21 .....	1,141,815
14. Part B, Section 1, Column 20 .....	6,920,777
15. Part D, Section 1, Column 11 .....	8,062,592
16. Total (Line 13 plus Line 14 minus Line 15) .....	

Schedule E - Verification - Cash Equivalents

**N O N E**

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

**N O N E**

Schedule A - Part 3 - Real Estate Disposed

**N O N E**

STATEMENT AS OF MARCH 31, 2015 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		3 State	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								
00-1102264	CHARLOTTESVILLE		VA		01/12/2015	3.960	4,400,000		8,210,000
00-1102278	DENVER		CO		01/16/2015	3.770	6,000,000		14,430,000
00-1102280	BOULDER		CO		02/02/2015	3.710	9,500,000		13,840,000
00-1102303	HENDERSON		NV		01/29/2015	3.950	8,200,000		11,520,000
00-1102304	ORLANDO		FL		02/17/2015	3.740	13,975,000		18,650,000
00-1102305	SEATTLE		WA		03/10/2015	3.630	18,000,000		32,170,000
00-1102309	JACKSONVILLE		FL		01/29/2015	3.770	15,750,000		21,350,000
00-1102310	JACKSON HEIGHTS		NY		03/31/2015	3.700	21,000,000		45,580,000
00-1102335	SCOTTSDALE		AZ		03/31/2015	3.500	7,000,000		17,340,000
0599999. Mortgages in good standing - Commercial mortgages-all other							103,825,000		183,090,000
0899999. Total Mortgages in good standing							103,825,000		183,090,000
1699999. Total - Restructured Mortgages									
2499999. Total - Mortgages with overdue interest over 90 days									
3299999. Total - Mortgages in the process of foreclosure									
3399999 - Totals							103,825,000		183,090,000

**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	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)					
00-1100485	CAPE CORAL	FL		12/22/2004	01/02/2015	8,831,857						8,831,857	8,852,789		20,933	20,933
00-1100597	MENTOR	OH		11/18/2004	03/13/2015	952,498						952,498	952,498			
00-1100830	NORTHVILLE	MI		05/23/2005	03/02/2015	3,000,000						3,000,000	3,000,000			
00-1101744	KIRKLAND	WA		06/02/2011	02/04/2015	3,877,017						3,877,017	3,877,017			
0199999. Mortgages closed by repayment						16,661,371						16,661,372	16,682,304		20,933	20,933
00-1000746	HUBER HEIGHTS	OH		11/16/2001		345,262						40,362	40,362			
00-1000803	LEXINGTON	KY		01/22/2002		346,964						56,183	56,183			
00-1000925	JACKSONVILLE	FL		12/23/2002		1,071,050						13,058	13,058			
00-1000927	SAN DIEGO	CA		05/08/2002		427,286						39,143	39,143			
00-1001049	WAYNE	PA		10/24/2002		280,559						21,946	21,946			
00-1001229	HOUSTON	TX		11/20/2002		263,954						47,756	47,756			
00-1001237	DALLAS	TX		11/20/2002		3,797,516						107,953	107,953			
00-1001260	PITTSBURGH	PA		03/05/2003		567,538						38,326	38,326			
00-1001267	TROY	OH		03/07/2003		1,052,500						25,901	25,901			
00-1002012	CEDAR GROVE	NJ		03/04/2003		1,416,070						22,451	22,451			
00-1100016	CONYERS	GA		06/04/2003		421,954						27,494	27,494			
00-1100109	MILFORD	OH		09/23/2003		329,253						19,959	19,959			
00-1100141	GRAND RAPIDS	MI		10/30/2003		1,354,075						76,584	76,584			
00-1100155	CLAY	NY		06/07/2004		741,427						8,255	8,255			
00-1100202	BALDIWINSVILLE	NY		12/10/2003		716,377						39,383	39,383			
00-1100265	ALTA MONTE SPRINGS	FL		12/18/2003		998,009						25,054	25,054			
00-1100347	VISALIA	CA		07/14/2004		799,378						37,990	37,990			
00-1100375	ALGONQUIN	IL		09/15/2004		812,615						37,837	37,837			

STATEMENT AS OF MARCH 31, 2015 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)					
00-1100394	FORT WAYNE	IN		05/14/2004		1,295,305						21,936	21,936			
00-1100406	EDISON	NJ		05/18/2004		2,415,364						49,375	49,375			
00-1100421	PORT ORANGE	FL		09/16/2004		520,624						15,670	15,670			
00-1100458	LINCOLNTON	NC		07/20/2004		1,006,108						16,513	16,513			
00-1100497	KENT	WA		08/23/2004		832,449						38,688	38,688			
00-1100600	FARMERS BRANCH	TX		12/16/2004		759,257						7,563	7,563			
00-1100669	BATTLE CREEK	MI		11/29/2004		1,051,104						48,781	48,781			
00-1100682	MENLO PARK	CA		07/10/2006		5,331,451						81,728	81,728			
00-1100719	FARMERS BRANCH	TX		12/16/2004		151,006						1,504	1,504			
00-1100729	PHOENIX	AZ		03/30/2005		783,622						7,326	7,326			
00-1100778	CLEAR LAKE	TX		03/16/2005		4,007,606						22,027	22,027			
00-1100824	OMAHA	NE		05/12/2005		870,439						5,410	5,410			
00-1100828	MULTIPLE	TN		07/08/2005		3,302,347						58,229	58,229			
00-1100829	COLUMBUS	OH	S	09/30/2005		4,216,180						27,354	27,354			
00-1100844	ORLAND PARK	IL		07/22/2005		656,863						11,640	11,640			
00-1100861	BRADENTON	FL		12/28/2005		918,385						9,664	9,664			
00-1100865	ANN ARBOR	MI		07/20/2005		1,918,352						19,845	19,845			
00-1100889	REDWOOD CITY	CA		06/21/2005		4,592,902						41,219	41,219			
00-1100915	NASHVILLE	TN		06/07/2006		1,715,175						10,590	10,590			
00-1100925	PLANO	TX		09/15/2005		1,935,971						7,858	7,858			
00-1100997	CHEEKTOWAGA	NY		11/17/2005		1,026,471						16,918	16,918			
00-1101001	PHOENIX	AZ		10/04/2005		1,666,597						12,741	12,741			
00-1101027	KING OF PRUSSIA	PA		11/18/2005		8,113,548						43,186	43,186			
00-1101147	SOUTH HAVEN	MI		04/20/2006		1,319,581						43,285	43,285			
00-1101217	COLORADO SPRINGS	CO		05/31/2006		7,414,659						31,768	31,768			
00-1101287	PALATINE	IL		08/25/2006		4,542,647						22,040	22,040			
00-1101525	AUSTIN	TX		07/18/2007		2,432,389						18,967	18,967			
00-1101660	BUFFALO GROVE	IL		06/08/2009		2,226,509						22,904	22,904			
00-1101698	SAN ANTONIO	TX		08/13/2010		9,163,489						39,157	39,157			
00-1101702	CLINTON	UT		10/08/2010		3,403,832						41,023	41,023			
00-1101704	ST. PETERSBURG	FL		08/05/2010		224,325						24,009	24,009			
00-1101713	SAN DIEGO	CA		10/05/2010		7,188,128						123,705	123,705			
00-1101714	CHEEKTOWAGA	NY		12/21/2010		1,759,533						15,425	15,425			
00-1101715	LYNDHURST	NJ		12/01/2010		8,273,699						36,798	36,798			
00-1101727	WEST BABYLON	NY		02/15/2011		843,602						7,625	7,625			
00-1101742	PHILADELPHIA	PA		05/26/2011		8,426,700						44,187	44,187			
00-1101780	MINNEAPOLIS	MN		09/20/2011		9,489,472						43,700	43,700			
00-1101800	CHICAGO	IL		11/30/2011		9,514,240						43,685	43,685			
00-1101813	RALEIGH	NC		03/28/2012		3,449,074						20,330	20,330			
00-1101817	OAKLAND	CA		06/27/2012		9,927,477						44,096	44,096			
00-1101853	DAVIE	FL		05/21/2012		11,869,292						88,634	88,634			
00-1101864	SUNSET VALLEY	TX		07/17/2012		9,227,857						143,010	143,010			
00-1101866	BUFFALO GROVE	IL		08/09/2012		4,111,275						39,598	39,598			
00-1101867	BUFFALO GROVE	IL		08/09/2012		4,111,275						39,598	39,598			
00-1101888	RALEIGH	NC		09/28/2012		5,285,145						26,009	26,009			
00-1101897	PHOENIX	AZ		12/21/2012		4,176,603						111,678	111,678			
00-1101908	OCEANSIDE	NY		11/28/2012		11,187,197						67,461	67,461			
00-1101911	GRAND LEDGE	MI		12/27/2012		4,113,325						25,553	25,553			
00-1101919	BLOOMINGTON	IN		12/05/2012		10,030,135						94,250	94,250			
00-1101927	BRICK	NJ		12/12/2012		19,295,929						95,729	95,729			
00-1101928	ANAHEIM	CA		12/14/2012		19,486,495						96,991	96,991			
00-1101979	SEATTLE	WA		08/01/2013		14,311,064						133,048	133,048			
00-1102007	LAKEWOOD	OH		06/28/2013		16,108,468						163,303	163,303			
00-1102015	BOSTON	MA		07/30/2013		13,529,952						90,691	90,691			
00-1102026	KNOXVILLE	TN		10/15/2013		5,510,406						45,159	45,159			
00-1102029	BROKEN ARROW	OK		10/10/2013		13,357,981						133,556	133,556			
00-1102037	INDEPENDENCE TWP	MI		09/05/2013		10,245,325						52,693	52,693			
00-1102051	GAINESVILLE	FL		11/01/2013		2,996,049						11,941	11,941			
00-1102054	COLUMBUS	OH		05/14/2014		13,402,551						49,653	49,653			
00-1102080	GAINESVILLE	FL		12/12/2013		6,854,643						40,653	40,653			

STATEMENT AS OF MARCH 31, 2015 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)					
00-1102081	GAINESVILLE	FL		12/12/2013		1,370,929						8,131	8,131			
00-1102082	TORRANCE	CA		10/28/2013		5,387,763						32,580	32,580			
00-1102099	BEAVERTON	OR		12/10/2013		9,798,179						56,509	56,509			
00-1102153	SANTA ANA	CA		05/28/2014		2,082,455						8,913	8,913			
00-1102176	PORTLAND	OR		07/01/2014		14,782,515						132,019	132,019			
00-1102216	BELLEVUE	WA		10/16/2014		10,971,594						85,856	85,856			
00-1102219	NASHVILLE	TN		09/29/2014		5,629,885						30,464	30,464			
00-1102237	SHERIDAN	CO		10/07/2014		10,479,636						61,502	61,502			
00-1102249	JERICHO	NY		12/19/2014		12,000,000						35,571	35,571			
00-1102254	LONGMONT	CO		11/06/2014		8,000,000						48,405	48,405			
00-1102255	ZEELAND	MI		12/18/2014		3,050,000						23,600	23,600			
00-1102264	CHARLOTTESVILLE	VA		01/12/2015								12,050	12,050			
00-1102276	STRONGSVILLE	OH		12/23/2014		16,485,000						89,354	89,354			
00-1102278	DENVER	CO		01/16/2015								12,063	12,063			
00-1102303	HENDERSON	NV		01/29/2015								11,920	11,920			
00-1102309	JACKSONVILLE	FL		01/29/2015								23,638	23,638			
00-9000086	SAN DIEGO	CA		06/01/2001		47,153						7,486	7,486			
00-9000107	SANTA ANA	CA		08/01/2001		81,634						11,580	11,580			
00-9000126	CUMMING	GA		03/01/2002		89,913						9,275	9,275			
03-0309790	NORWOOD	MA		02/13/1997		290,449						32,011	32,011			
0299999	Mortgages with partial repayments					454,186,341						4,166,242	4,166,242			
03-4002170	SALT LAKE CITY	UT		12/28/1999	01/01/2015	1,643,983						1,643,983	1,643,983			
0399999	Mortgages disposed					1,643,983						1,643,983	1,643,983			
0599999	Totals					472,491,694						22,471,597	22,492,529		20,933	20,933

E02.2

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

**N O N E**

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

**N O N E**

STATEMENT AS OF MARCH 31, 2015 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)
00241Y-AB-0	AVSC Holding (PSAV Presen) 1st Lien Term		.02/26/2015	Tax Free Exchange		4,480	4,500		4FE
058498-AR-7	Ball Corp Nt 5.000% 03/15/22		.01/21/2015	Morgan/JP/Securities - Bonds		2,095,000	2,000,000	36,389	3FE
12189L-AV-3	Burlington Northern Santa Fe Sr Nt 3.0		.03/04/2015	Goldman Sachs & Company		7,962,720	8,000,000		2FE
12189L-AW-1	Burlington Northern Santa Fe Sr Nt 4.1		.03/04/2015	Morgan/JP/Securities - Bonds		9,967,300	10,000,000		2FE
124857-AN-3	CBS Corp Sr Nt 4.600% 01/15/45		.01/07/2015	Morgan Stanley & Co Inc		11,350,615	11,500,000		2FE
1248EP-AZ-6	COO Holdings LLC Sr Nt 5.125% 02/15/23		.01/22/2015	Various		2,210,625	2,250,000	51,891	3FE
20451N-AE-1	Compass Minerals International Sr Nt 4		.01/07/2015	Credit Suisse First Boston		7,176,875	7,250,000	192,664	3FE
23386#-AK-8	Dairy Farmers of America Inc Sr Nt Ser A		.01/06/2015	Morgan/JP/Securities - Bonds		16,000,000	16,000,000		2Z
30706V-AA-3	Family Tree Escrow LLC Nt 5.750% 03/01		.02/25/2015	Citigroup		8,380,000	8,000,000	11,500	4FE
31428X-AZ-9	Fedex Corp Sr Nt 2.300% 02/01/20		.01/06/2015	Morgan Stanley & Co Inc		2,495,475	2,500,000		2FE
31428X-BB-1	Fedex Corp Sr Nt 4.100% 02/01/45		.01/06/2015	Various		24,906,100	25,000,000		2FE
31428X-BC-9	Fedex Corp Sr Nt 3.200% 02/01/25		.01/06/2015	Bank of America BIRD Dealer		9,984,500	10,000,000		2FE
345397-XA-6	Ford Motor Cr Co Sr Nt 3.219% 01/09/22		.01/06/2015	Goldman Sachs & Company		2,500,000	2,500,000		2FE
42307T-AH-1	Heinz /H J/ Co Sr Nt 7.125% 08/01/39		.02/11/2015	Goldman Sachs & Company		2,185,000	2,000,000	6,333	3FE
423457-AA-8	Helmerich & Payne Intl Sr Nt 4.650% 03		.03/24/2015	Various		5,179,626	5,200,000	207	2FE
446413-AG-1	Huntington Ingalls Industries Sr Nt 5		.01/07/2015	Barclays Capital		2,556,250	2,500,000	13,889	3FE
452308-AR-0	Illinois Tool Works Inc Sr Nt 3.900% 0		.02/18/2015	Citigroup		9,933,100	10,000,000	186,333	1FE
465685-AJ-4	ITC Holdings Corp Sr Nt 3.650% 06/15/2		.02/24/2015	Barclays Capital		5,177,550	5,000,000	36,500	2FE
53117C-AR-3	Liberty Property LP Sr Nt 3.750% 04/01		.03/17/2015	Wells Fargo		7,971,520	8,000,000		2FE
539830-BD-0	Lockheed Martin Corp Sr Nt 3.800% 03/0		.02/12/2015	Goldman Sachs & Company		9,892,000	10,000,000		1FE
649322-AA-2	NY & Presbyterian Hospital Nt 4.024% 0		.01/29/2015	Goldman Sachs & Company		25,000,000	25,000,000		1FE
690872-AB-2	Owens Brockway Sr Nt 5.375% 01/15/23		.03/04/2015	Various		7,964,938	7,675,000	82,312	3FE
69362B-BA-9	PSEG Power LLC Sr Nt 4.300% 11/15/23		.02/02/2015	Wells Fargo		2,731,900	2,500,000	23,889	2FE
70213H-AC-2	Partners Healthcare Syst Nt 4.117% 07/		.01/21/2015	Morgan/JP/Securities - Bonds		10,000,000	10,000,000		1FE
74005P-BD-5	Praxair Inc Sr Nt 3.550% 11/07/42		.01/29/2015	Wells Fargo		14,975,700	15,000,000	130,167	1FE
74005P-BN-3	Praxair Inc Sr Nt 2.650% 02/05/25		.01/29/2015	Wells Fargo		4,980,850	5,000,000		1FE
780153-AG-7	Royal Caribbean Cruises Ltd Sr Nt 7.50		.03/24/2015	Citigroup		1,980,688	1,675,000	56,531	3FE
780153-AU-6	Royal Caribbean Cruises Ltd Hgh Yld Bd		.01/14/2015	Pressprich R W		3,282,125	3,100,000	29,385	3FE
913017-BT-5	United Technologies Corp Sr Nt 4.500%		.01/21/2015	Citigroup		3,994,025	3,500,000	24,063	1FE
94106L-BC-2	Waste Management Inc Sr Nt 4.100% 03/0		.02/18/2015	Goldman Sachs & Company		24,948,500	25,000,000		2FE
966244-AA-3	Whiteave Foods Co Sr Nt 5.375% 10/01/		.01/21/2015	Various		3,655,000	3,500,000	63,380	4FE
009090-AC-5	Air Canada ABS EETC Ser 2015-1C 5.000%	A.	.03/11/2015	Morgan Stanley & Co Inc		15,000,000	15,000,000		3FE
683715-AA-4	Open Text Corp Sr Nt 5.625% 01/15/23	A.	.03/06/2015	Various		15,967,250	15,700,000	43,750	3FE
91831A-AC-5	VRX Escrow Corp Sr Nt 6.125% 04/15/25	A.	.03/27/2015	Various		5,441,500	5,300,000	1,225	4FE
00507U-AF-8	Actavis Funding SCS Sr Nt 3.850% 06/15	F.	.02/27/2015	Morgan/JP/Securities - Bonds		5,111,050	5,000,000	42,243	2FE
00507U-AS-0	Actavis Funding SCS Sr Nt 3.800% 03/15	F.	.03/13/2015	Various		18,033,415	18,000,000	3,800	2FE
00507U-AU-5	Actavis Funding SCS Sr Nt 4.750% 03/15	F.	.03/13/2015	Various		10,171,600	10,000,000	7,917	2FE
055650-CZ-9	BP Capital Markets PLC Sr Nt 3.062% 03	R.	.03/12/2015	Morgan Stanley & Co Inc		3,000,000	3,000,000		1FE
74041E-AC-9	Preferred Term Sec Ltd XVI ABS Mezz Nt	R.	.03/23/2015	Interest Capitalization		13,707	13,707		6FE
81725H-AJ-2	Sensata Technologies BV Sr Nt 5.000% 1	F.	.03/19/2015	Morgan Stanley & Co Inc		9,025,000	9,000,000		3FE
L2836*-AA-1	EHI Int Fin Sarl Gtd Sr Nt Ser 2015-C	D.	.02/03/2015	Morgan/JP/Securities - Bonds		40,183,500	40,183,500		2FE
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					373,389,484	370,851,707	1,044,368	XXX
8399997	Total - Bonds - Part 3					373,389,484	370,851,707	1,044,368	XXX
8399998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX
8399999	Total - Bonds					373,389,484	370,851,707	1,044,368	XXX
8999997	Total - Preferred Stocks - Part 3						XXX		XXX
8999998	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
8999999	Total - Preferred Stocks						XXX		XXX
9799997	Total - Common Stocks - Part 3						XXX		XXX
9799998	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
9799999	Total - Common Stocks						XXX		XXX
9899999	Total - Preferred and Common Stocks						XXX		XXX
9999999	Totals					373,389,484	XXX	1,044,368	XXX

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

STATEMENT AS OF MARCH 31, 2015 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)
36209M-YH-1	GNMA 1 PTC #476012 6.500% 05/15/28		03/01/2015	Paydown		1,048	1,048	1,039	1,040				8		1,048				11	05/15/2028	1
71646X-AA-6	Petrodrill Four Ltd US Govt Gtd Title XI		01/15/2015	Redemption	100.0000		31,249	31,991	31,323				(74)		31,249				662	01/15/2016	2FE
911760-LQ-7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1		03/01/2015	Paydown			13,209	13,209	13,416				(207)		13,209				130	06/15/2028	1
<b>0599999 Subtotal - Bonds - U.S. Governments</b>						45,506	45,506	46,611	45,779				(273)		45,506				803	XXX	XXX
3128H6-DC-5	FHLMC Pool #E98199 3.500% 08/15/18		03/01/2015	Paydown		48,378	48,378	44,334	46,801		1,577		1,577		48,378				292	08/15/2018	1
3128H6-SG-0	FHLMC Pool #E98619 3.500% 08/15/18		03/01/2015	Paydown		26,731	26,731	24,501	25,773		958		958		26,731				156	08/15/2018	1
3128H7-CB-6	FHLMC Pool #E99066 3.500% 09/15/18		03/01/2015	Paydown		120,001	120,001	109,969	115,965		4,036		4,036		120,001				585	09/15/2018	1
3128H7-JS-2	FHLMC Pool #E99273 3.500% 10/15/18		03/01/2015	Paydown		76,240	76,240	71,690	74,311		1,930		1,930		76,240				526	10/15/2018	1
3128H7-MX-7	FHLMC Pool #E99374 3.500% 10/15/18		03/01/2015	Paydown		39,689	39,689	36,303	38,339		1,350		1,350		39,689				228	10/15/2018	1
3128S4-BP-1	FHLMC Pool #100046 2.375% 03/15/36		03/01/2015	Paydown		1,071	1,071	1,068	1,068						1,071				4	03/15/2036	1
312904-AU-9	FHLMC REMIC Ser 181-E 7.000% 08/15/21		03/15/2015	Paydown		1,615	1,615	1,638	1,613						1,615				4	08/15/2021	1
312905-KJ-0	FHLMC REMIC Ser 1060-X 7.250% 03/15/21		03/01/2015	Paydown		2,181	2,181	2,229	2,209						2,181				28	03/15/2021	1
312913-ZE-9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2		03/01/2015	Paydown		13,093	13,093	13,430	13,269		(177)		(177)		13,093				138	12/15/2022	1
312915-UF-6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23		03/01/2015	Paydown		2,771	2,771	2,850	2,771						2,771				31	05/15/2023	1
31294K-UC-7	FHLMC Gold PC Pool #E01479 3.500% 09/1		03/01/2015	Paydown		87,942	87,942	82,611	85,774		2,168		2,168		87,942				550	09/15/2018	1
313372-YE-4	FHLMC REMIC Ser 1643-E 6.500% 05/15/23		03/01/2015	Paydown		6,843	6,843	6,985	6,914						6,843				100	05/15/2023	1
313376-M4-0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26		03/01/2015	Paydown		9,739	9,739	10,040	9,899		(160)		(160)		9,739				102	04/15/2026	1
31337E-LG-7	FHLMC REMIC Ser 2064 M 6.000% 06/15/28		03/01/2015	Paydown		3,266	3,266	3,349	3,319		(54)		(54)		3,266				40	06/15/2028	1
31337K-SS-5	FHLMC REMIC Ser 2136-A 6.000% 03/15/29		03/01/2015	Paydown		1,415	1,415	1,327	1,381						1,415				14	03/15/2029	1
31340Y-DB-2	FHLMC REMIC Ser 12-A 9.250% 11/15/19		03/15/2015	Paydown		229	229	241	232		(3)		(3)		229				3	11/15/2019	1
31340Y-GS-1	FHLMC REMIC Ser 46-B 7.800% 09/15/20		03/15/2015	Paydown		284	284	261	277						284				4	09/15/2020	1
31358E-RK-0	FNMA REMIC Ser 1990-72B 9.000% 07/25/2		03/01/2015	Paydown		519	519	506	513						519				8	07/25/2020	1
31358H-GT-6	FNMA REMIC Ser 1991-73A 8.000% 07/25/2		03/01/2015	Paydown		1,297	1,297	1,246	1,278						1,297				19	07/25/2021	1
31358J-HU-8	FNMA REMIC Ser 1991-113 ZE 7.500% 09/2		03/01/2015	Paydown		1,027	1,027	1,057	1,040		(13)		(13)		1,027				14	09/25/2021	1
31358N-4F-6	FNMA REMIC Ser 1992-123 Z 7.500% 07/25		03/01/2015	Paydown		4,188	4,188	4,206	4,190		(2)		(2)		4,188				59	07/25/2022	1
31359P-DJ-2	FNMA ACES Ser 1997-M2 Cl Z 7.125% 01/1		03/01/2015	Paydown		1,792	1,792	1,925	1,900		(107)		(107)		1,792				21	01/17/2037	1
313602-3E-2	FNMA REMIC Ser 1989-67D 9.000% 10/25/1		03/01/2015	Paydown		477	477	475	474						477				7	10/25/2019	1
313602-DV-3	FNMA REMIC Ser 1988-15A 9.000% 06/25/1		03/01/2015	Paydown		1,336	1,336	1,358	1,339		(3)		(3)		1,336				22	06/25/2018	1
313602-G0-1	FNMA REMIC Ser 1988-25B 9.250% 10/25/1		03/01/2015	Paydown		585	585	599	586		(1)		(1)		585				9	10/25/2018	1
313602-W4-2	FNMA REMIC Ser 1989-62G 8.600% 10/25/1		03/01/2015	Paydown		857	857	825	846						857				13	10/25/2019	1
313603-GW-6	FNMA REMIC Ser 1989-86E 8.750% 11/25/1		03/01/2015	Paydown		400	400	399	398						400				6	11/25/2019	1
313603-JJ-2	FNMA REMIC Ser 1989-90E 8.700% 12/25/1		03/01/2015	Paydown		421	421	459	430		(8)		(8)		421				6	12/25/2019	1
31371H-FZ-6	FNMA Pool #252284 6.500% 01/25/29		03/01/2015	Paydown		17,783	17,783	17,689	17,691						17,783				190	01/25/2029	1
31371L-D9-7	FNMA Pool #254928 3.500% 08/25/18		03/01/2015	Paydown		5,752	5,752	5,448	5,624						5,752				34	08/25/2018	1
31381M-V2-8	FNMA Pool #465133 6.040% 05/25/28		03/01/2015	Paydown		8,987	8,987	10,194	10,091		(1,105)		(1,105)		8,987				91	05/25/2028	1
31381M-VG-7	FNMA DUS Pool #465115 6.470% 05/25/28		03/01/2015	Paydown		3,499	3,499	4,273	4,248		(750)		(750)		3,499				38	05/25/2028	1
31381N-FH-1	FNMA DUS Pool #465568 4.900% 11/25/25		03/01/2015	Paydown		3,761	3,761	4,024	4,004		(244)		(244)		3,761				31	11/25/2025	1
31381N-Y9-9	FNMA Pool #466104 6.340% 10/25/28		03/01/2015	Paydown		9,561	9,561	11,277	11,172		(1,611)		(1,611)		9,561				101	10/25/2028	1
31381R-OF-4	FNMA Pool #468554 6.935% 07/25/29		03/01/2015	Paydown		8,179	8,179	10,016	9,915		(1,736)		(1,736)		8,179				108	07/25/2029	1
31381R-QJ-1	FNMA Pool #468567 6.935% 07/25/29		03/01/2015	Paydown		8,179	8,179	10,016	9,909		(1,730)		(1,730)		8,179				108	07/25/2029	1
31381R-VU-5	FNMA Pool #468727 7.040% 07/25/26		03/01/2015	Paydown		4,319	4,319	5,350	5,254		(935)		(935)		4,319				51	07/25/2026	1
31387L-PE-0	FNMA Pool #AM6720 4.150% 10/25/44		03/01/2015	Paydown		64,864	64,864	69,789	69,760		(4,896)		(4,896)		64,864				49	10/25/2044	1
3138WA-EQ-6	FNMA Pool #AS1042 4.000% 11/25/43		02/04/2015	Inc		24,245,968	22,519,202	23,671,552	23,653,036		3,455		3,455		23,656,490		589,477	589,477	160,137	11/25/2043	1
3138WA-EQ-6	FNMA Pool #AS1042 4.000% 11/25/43		02/01/2015	Paydown		439,605	439,605	462,101	461,739		(22,134)		(22,134)		439,605				1,999	11/25/2043	1
31392R-SJ-1	FHLMC SPC Ser T-45 Cl A5 6.280% 10/27/		02/01/2015	Paydown		68,911	68,911	70,892	70,004		(1,093)		(1,093)		68,911				504	10/27/2031	1
31392U-KL-7	FHLMC REMIC Ser 2504 N 5.500% 09/15/1		03/01/2015	Paydown		6,122	6,122	6,254	6,140		(18)		(18)		6,122				58	09/15/2017	1
31392V-KT-4	FHLMC Struc PTC Ser T50 Cl A7 5.048% 1		03/01/2015	Paydown		125,156	125,156	123,630	124,407						125,156				1,062	10/27/2031	1
31393C-CQ-4	FNMA REMIC Ser 2003-34 Cl ME 5.500% 05		03/01/2015	Paydown		311,314	311,314	325,517	316,614		(5,300)		(5,300)		311,314				3,605	05/25/2033	1
31393D-TX-9	FNMA REMIC Ser 2003-W10 Cl 1A4 4.505%		03/01/2015	Paydown		9,514	9,514	9,514	9,498						9,514				66	06/25/2043	1
31393E-LF-4	FNMA REMIC Ser 2003-W12 Cl 1A8 4.550%		03/01/2015	Paydown		19,781	19,781	19,385	19,500						19,781				156	06/25/2043	1
31394E-LC-0	FNMA REMIC Ser 2005-61 Cl LH 5.500% 07		03/01/2015	Paydown		393,105	393,105	412,760	400,808		(7,703)		(7,703)		393,105				2,962	07/25/2035	1
31394H-ZZ-7	FHLMC REMIC Ser 2672 Cl XB 5.500% 09/1		03/01/2015	Paydown		18,207	18,207	18,708	18,471		(264)		(264)		18,207				147	09/15/2035	1
31394J-V5-3	FHLMC REMIC Ser 2677 Cl VJ 5.500% 07/1		01/01/2015	Paydown																	

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										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)
31396F-G3-1	FHLMC REMIC Ser 3068 CI Z 5.500% 11/15		03/01/2015	Paydown		545,647	545,647	565,155	557,206		(11,559)		(11,559)		545,647				4,767	11/15/2035	1
31396V-RY-6	FNMA REMIC Ser 2007-36 CI PH 5.500% 04		03/01/2015	Paydown		575,426	575,426	602,759	585,201		(9,775)		(9,775)		575,426				5,917	04/25/2037	1
31396X-UC-6	FNMA REMIC Ser 2007-88 CI AE 6.000% 09		03/01/2015	Paydown		131,758	131,758	135,402	132,692		(934)		(934)		131,758				1,272	09/25/2037	1
31398V-ZX-7	FHLMC REMIC Ser 3660 CI H 4.500% 10/15		03/01/2015	Paydown		148,879	148,879	157,254	150,641		(1,762)		(1,762)		148,879				1,296	10/15/2023	1
31402E-HA-9	FNMA Pool #726625 3.500% 07/25/18		03/01/2015	Paydown		1,420	1,420	1,345	1,382		37		37		1,420				8	07/25/2018	1
31402Q-NH-0	FNMA Pool #734892 3.500% 08/25/18		03/01/2015	Paydown		76,826	76,826	70,632	74,252		2,574		2,574		76,826				267	08/25/2018	1
31403B-3K-7	FNMA Pool #744302 3.500% 09/25/18		03/01/2015	Paydown		60,275	60,275	56,734	58,835		1,440		1,440		60,275				351	09/25/2018	1
31405E-6P-5	FNMA Pool #787578 6.000% 07/25/35		03/01/2015	Paydown		87,445	87,445	89,426	89,249		(1,804)		(1,804)		87,445				553	07/25/2035	1
31409K-Y3-5	FNMA Pool #873830 5.940% 07/25/24		03/01/2015	Paydown		1,658	1,658	1,892	1,873		(215)		(215)		1,658				16	07/25/2024	1
677555-YD-1	Ohio St Econ Development Rev Txb1 Ohio E		03/01/2015	Redemption	100.0000	35,000	35,000	35,000	35,000						35,000				485	12/01/2021	1FE
3199999	Subtotal - Bonds - U.S. Special Revenues					27,984,938	26,258,172	27,502,216	27,450,249		(54,792)		(54,792)		27,395,460		589,477	589,477	190,429	XXX	XXX
000759-CR-9	American Business Fin Svcs Inc RMBS Ser		03/01/2015	Paydown		16,307	16,307	16,304	16,279		28		28		16,307				73	07/15/2033	3FM
000759-CV-0	American Business Fin Svcs Inc RMBS Ser		03/01/2015	Paydown		26,166	26,166	25,281	25,281		885		885		26,166				325	09/15/2033	3FM
				Redemption	100.0000																
00241Y-AB-0	AVSC Holding (PSAV Presen) 1st Lien Term		03/31/2015			4,500	4,500	4,480			20		20		4,500				19	01/22/2021	4FE
00241Y-AB-0	AVSC Holding (PSAV Presen) 1st Lien Term		02/26/2015	Tax Free Exchange		4,480	4,480	4,479	4,480						4,480				52	01/22/2021	4FE
00253C-HB-6	Aames Mtg Tr RMBS Ser 2001-3 CI M1 6.9		03/01/2015	Paydown		79,520	79,520	79,288	79,247		273		273		79,520				1,111	11/25/2031	5FM
00253C-HH-3	Aames Mtg Tr RMBS Ser 2001-4 CI A4 6.5		03/01/2015	Paydown		7,196	7,196	7,193	7,353		(157)		(157)		7,196				83	04/25/2031	1FM
00253C-HK-6	Aames Mtg Tr RMBS Ser 2001-4 CI M1 7.1		02/01/2015	Paydown		4,437	4,437	4,435	4,518		(80)		(80)		4,437				53	01/25/2032	5FM
00253C-HS-9	Aames Mtg Tr RMBS Ser 2002-1 CI M1 6.4		03/01/2015	Paydown		7,958	7,958	6,088	2,064	4,023		4,023		6,088		(6,088)	(6,088)	81	06/25/2032	1FM	
				Redemption	100.0000																
01365#-AC-7	Albuquerque Plaza Assoc CTL 1st Mtg Nt		03/01/2015			112,895	112,895	112,895	112,895						112,895				1,395	07/01/2015	2
02149H-AW-0	Countrywide Alternative Ln Tr RMBS Ser 2		03/01/2015	Paydown		153,265	153,265	152,647	152,647						152,647		618	618		03/25/2037	2FM
				Redemption	100.0000																
02376T-AC-2	American Airlines Inc EETC Ser 2013-2B		01/15/2015			75,765	75,765	77,659	77,604		(1,840)		(1,840)		75,765				2,121	07/15/2020	3FE
02660T-ER-0	American Home Mtg Inv Tr RMBS Ser 2005-2		03/01/2015	Paydown		63,500	63,500	62,845	63,006		494		494		63,500				458	09/25/2035	1FM
				Redemption	100.0000																
03334#-AA-7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.3		03/15/2015			22,687	22,687	22,687	22,687						22,687				240	02/15/2025	1
040104-BW-0	Argent Securities Inc RMBS Ser 2003-WD C		03/01/2015	Paydown		174,458	174,458	174,381	167,796		6,662		6,662		174,458				1,687	10/25/2033	1FM
				Redemption	100.0000																
04231#-AA-7	Armstrong/Heinz Contract Sec ABS Lease B		03/15/2015			51,183	51,183	51,183	51,183						51,183				490	08/15/2016	3
				Redemption	100.0000																
04529K-AC-3	Aspen Dental Management Term Ln Nt 6 7		03/31/2015			7,538	7,538	7,555	7,547		(9)		(9)		7,538				177	10/06/2016	4FE
04541G-AS-1	Asset Backed Securities Corp RMBS Ser 20		02/01/2015	Paydown		2,738	2,738	2,845	2,752		(14)		(14)		2,738				35	03/21/2029	1FM
				Redemption	100.0000																
05164#-AA-5	Aurora Health Care (Badger RE) CTL 6.9		03/15/2015			27,372	27,372	26,562	26,995		377		377		27,372				320	12/15/2022	1
058498-AP-1	Ball Corp Co Gtd Nt 6.750% 09/15/20		03/21/2015	Call	103.3750	5,168,750	5,000,000	5,021,875	5,010,691		158,059		158,059		5,168,750				174,375	09/15/2020	3FE
05948K-RM-3	Bank of America Alt Loan Tr RMBS Ser 200		03/01/2015	Paydown		68,116	68,116	64,966	67,291		825		825		68,116				529	06/25/2019	1FM
05948K-XQ-7	Bank of America Alt Loan Tr RMBS Ser 200		03/01/2015	Paydown		59,697	59,697	58,760	58,760						58,760		(1,725)	(1,725)	480	03/25/2035	4FM
05948K-XS-3	Bank of America Alt Loan Tr RMBS Ser 200		03/01/2015	Paydown		63,827	66,806	64,987	64,987						64,987		(1,161)	(1,161)	537	03/25/2035	4FM
07386H-QG-9	Bear Stearns Alt- A Tr RMBS Ser 2005-1 C		03/25/2015	Paydown		263,047	263,047	254,662	257,773		5,274		5,274		263,047				287	01/25/2035	1FM
097023-AY-1	Boeing Co Sr Nt 3.500% 02/15/15		02/15/2015	Maturity		6,000,000	6,000,000	5,949,420	5,998,782		1,218		1,218		6,000,000				105,000	02/15/2015	1FE
105667-AB-5	Bravo Mtg Loan Trust RMBS Ser 2006-1 CI		03/25/2015	Paydown		185,638	185,638	105,481	105,481		80,157		80,157		185,638				132	07/25/2036	1FM
				Redemption	100.0000																
12189P-AF-9	Burlington Northern Santa Fe ABS EETC Se		01/02/2015			76,349	76,349	88,404	80,113		(3,764)		(3,764)		76,349				2,890	07/02/2020	1FE
12489W-NP-5	C-BASS Tr RMBS Ser 2005-CB6 CI A4 3.99		03/01/2015	Paydown		85,218	85,218	85,215	85,073		145		145		85,218				(3,165)	07/25/2035	1FM
				Redemption	100.0000																
12644#-CA-1	CTL Cap Tr CTL Ser 2004-17 Texas Instr		03/15/2015			110,261	110,261	110,261	110,261						110,261				1,008	01/15/2026	1
				Redemption	100.0000																
12665*-AA-9	CVS Caremark CTL Wells Fargo Bk NW 7.8		03/10/2015			45,042	45,042	45,042	45,042						45,042				592	10/10/2031	2
				Redemption	100.0000																
126650-BS-8	CVS Health Corp ABS PTC Nt 7.507% 01/1		03/10/2015			19,980	19,980	25,398	25,264		(5,283)		(5,283)		19,980				250	01/10/2032	2FE
				Redemption	100.0000																
12665J-AA-2	CVS Health Corp ABS PTC Nt 4.704% 01/1		03/10/2015			34,065	34,065	34,065	34,065						34,065				267	01/10/2036	2FE
12667F-AS-1	Countrywide Alternative Ln Tr RMBS Ser 2		03/01/2015	Paydown		678,228	678,228	653,070	653,070		25,158		25,158		678,228				5,502	04/25/2035	1FM
12667F-TA-3	Countrywide Alternative Ln Tr RMBS Ser 2		03/01/2015	Paydown		10,814	10,814	10,814	10,781		33		33		10,814				88	08/25/2034	1FM

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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)
12667G-FD-0	Countrywide Alternative Ln Tr RMBS Ser 2		03/01/2015	Paydown		46,965	46,965	47,266	46,992				(27)	(27)	46,965				443	05/25/2035	1FM
12668B-RZ-8	CIWBS Inc RMBS Ser 2006-6CB CI 1A4 5.5		03/01/2015	Paydown		53,242	53,242	59,529	59,678						59,678		(6,435)	(6,435)	661	05/25/2036	1FM
126694-E9-5	CIWL Inc RMBS Ser 2006-0A4 CI A1 1.075		01/02/2015	Paydown		61,543	61,543	61,706	61,706						61,706		19,837	19,837	55	04/25/2046	3FM
126694-E9-5	CIWL Inc RMBS Ser 2006-0A4 CI A1 1.081		03/02/2015	Paydown		129,968	129,968	88,076	88,076						88,076		41,893	41,893	281	04/25/2046	3FM
12669E-3P-9	CIWALT Loan Tr RMBS Ser 2003-J9 CI 1A6		03/01/2015	Paydown		79,538	79,538	77,304	78,113		1,426		1,426		79,538				620	10/25/2033	1FM
14155F-AB-6	Cardinals Ballpark LLC Sr Nt 5.770% 09		03/30/2015	Redemption	100.0000	95,521	95,521	95,521	95,521						95,521				2,756	09/30/2027	2
149837-AA-4	CBA Small Balance Comm Mtg Tr ABS Frnch		03/25/2015	Paydown		202,178	202,178	80,345	80,345					121,833	202,178				124	06/25/2038	6FE
15189B-AA-7	Centerpoint Anchorage Tr CTL PTC Lease B		03/15/2015	Redemption	100.0000	54,477	54,477	54,477	54,477						54,477				719	09/15/2022	2Z
152314-DP-2	Centex Home Equity Loan Tr RMBS Ser 2001		03/01/2015	Paydown		13,208	13,208	13,207	13,168				39	39	13,208				158	07/25/2032	1FM
152314-FZ-8	Centex Home Equity Loan Tr RMBS Ser 2002		03/01/2015	Paydown		9,207	9,207	9,206	9,188				19	19	9,207				88	11/25/2028	1FM
16678R-DU-8	Chevy Chase Mtg Funding Corp RMBS Ser 20		03/25/2015	Paydown		46,438	46,438	45,509	45,724			714	714	46,438					16	07/25/2036	1FM
17306J-CE-6	Citifinancial Mtg Sec Inc RMBS Ser 2004-		03/01/2015	Paydown		41,648	41,648	41,646	41,592			56	56	41,648					282	04/25/2034	1FM
17307G-MC-9	Citigroup Mtg Ln Tr RMBS Ser 2004-HYB4 C		03/25/2015	Paydown		11,484	11,484	11,497	11,493		(9)	(9)	(9)	11,484					8	12/25/2034	2FM
191216-AM-2	Coca-Cola Co Sr Nt 4.875% 03/15/19		03/30/2015	Call	112.7950	2,255,900	2,000,000	2,001,340	2,000,675		255,225		255,225		2,255,900				52,813	03/15/2019	1FE
210805-CB-1	Continental Airlines Inc ABS EETC Ser 19		03/15/2015	Paydown		383,068	383,068	368,969	379,956				3,111		383,068				12,733	03/15/2019	2FE
212168-AA-6	Continental Wind Sr Nt 6.000% 02/28/33		02/28/2015	Redemption	100.0000	161,920	161,920	161,920	161,920						161,920				4,858	02/28/2033	2
22357B-AA-9	Cox Tower II PTC Nt 5.409% 01/02/40		03/02/2015	Redemption	100.0000	15,827	15,827	15,827	15,827						15,827				178	01/02/2040	2
225458-BU-1	CS First Boston Mtg Sec Corp RMBS Ser 20		03/01/2015	Paydown		416,363	416,363	419,811	416,006		357		357		416,363				2,449	05/25/2028	1FM
225458-NS-3	CS First Boston Mtg Sec Corp RMBS Ser 20		03/01/2015	Paydown		542,843	542,843	540,982	541,039		1,804		1,804		542,843				4,238	02/25/2032	1FM
225458-XJ-2	CS First Boston Mtg Sec Corp RMBS Ser 20		02/01/2015	Paydown		90,801	90,801	89,042	90,049				752		90,801				617	07/25/2035	1FM
24763L-FN-5	Delta Funding Home Eq Ln Tr RMBS Ser 199		03/01/2015	Paydown		11,743	11,743	11,742	11,719				24		11,743				126	08/15/2030	1FM
251510-AW-3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS		03/01/2015	Paydown		43,941	43,941	43,932	43,885				57		43,941				442	09/25/2033	1FM
251510-FX-6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C		03/01/2015	Paydown		58,004	58,004	76,917	76,917						76,917		(18,913)	(18,913)	673	09/25/2035	3FM
251563-CB-6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 CI		03/01/2015	Paydown		54,628	54,628	54,612	55,247				(619)	(619)	54,628				460	12/25/2033	1FM
25179M-AK-9	Devon Energy Corp Sr Nt 4.000% 07/15/2		03/12/2015	Barclays Capital		3,170,340	3,000,000	3,193,440	3,155,378		(4,653)		(4,653)		3,150,725		19,615	19,615	80,667	07/15/2021	2FE
25459H-AN-5	DirectTV Holdings/Fin Gtd Nt 3.550% 03		03/15/2015	Maturity		15,000,000	15,000,000	14,988,793	14,999,520				480		15,000,000				266,250	03/15/2015	2FE
25654F-AA-0	Dodger Tickets LLC 1st Mtg Bd 5.660% 0		03/31/2015	Redemption	100.0000	66,809	66,809	66,809	66,809						66,809				3,781	03/31/2030	2FE
268668-FD-7	EMC Mtg Loan Tr RMBS Ser 2006-A CI A 0		03/25/2015	Paydown		49,125	49,125	38,942	38,942				10,182		49,125				43	12/25/2042	1FM
29439B-AA-6	EQT Production Co Gtd Sr Nt 7.760% 02/		02/28/2015	Redemption	100.0000	24,600	24,600	24,790	24,670				(70)		24,600				954	02/28/2016	2
30251T-AA-7	FNBC 1993-A Pass Through Trust ABS PTC S		01/05/2015	Redemption	100.0000	271,039	271,039	342,455	282,377		(11,338)		(11,338)		271,039				10,950	01/05/2018	1FE
31331F-AY-7	Fedex Corp ABS PTC Ser 1998-1 CI B 6.8		01/15/2015	Paydown		199,436	199,436	199,436	199,436						199,436				6,826	01/15/2019	2FE
36225*-AA-1	GSA IRS Lease Tr CTL PTC Ser 2009 5.93		03/11/2015	Redemption	100.0000	189,361	189,361	189,361	189,361						189,361				1,875	09/11/2030	1
36226M-AE-3	GRMT Mtg Loan Tr RMBS Ser 2001-1A CI A5		03/01/2015	Paydown		23,716	23,716	23,717	23,633				83		23,716				242	07/20/2031	1FM
36228F-3Q-7	GS Mortgage Securities Corp RMBS Ser 200		02/01/2015	Paydown		29,748	29,748	29,747	29,698				(3)		29,695		53	53	615	04/25/2034	1FM
368890-AC-5	General American Trans Corp ABS EETC Ser		02/28/2015	Paydown		1,637	1,637	1,674	1,638				(1)		1,637				215	02/28/2015	2FE
404122-AN-3	HCA Inc Term Ln B4 Nt 1 3.525% 05/01/1		03/31/2015	Redemption	100.0000	1,386	1,386	1,386	1,386						1,386				10	05/01/2018	3FE
404122-AP-8	HCA Inc Term Ln B5 Nt 1 2.928% 03/31/1		03/31/2015	Redemption	100.0000	3,323	3,323	3,323	3,323						3,323				24	03/31/2017	3FE
45254N-GA-9	IMPAC CMB Tr RMBS Ser 2003-11 CI 2A1 1		03/25/2015	Paydown		118,072	118,072	116,301	116,517		1,555		1,555		118,072				112	10/25/2033	1FM
45254N-PV-3	IMPAC CMB Tr RMBS Ser 2005-5 CI A2 0.6		03/25/2015	Paydown		34,180	34,180	33,460	33,460				720		34,180				34	08/25/2035	1FM
45254T-PM-0	IMPAC Secd Assets CMN Owner Tr RMBS Ser		03/01/2015	Paydown		195,300	195,300	195,300	194,946			355	355		195,300				1,681	08/25/2034	1FM
45254T-PY-4	IMPAC Secd Assets CMN Owner Tr RMBS Ser		03/25/2015	Paydown		22,529	22,529	22,589	22,541			(11)	(11)		22,529				39	11/25/2034	1FM
45254T-TN-4	IMPAC Secd Assets CMN Owner Tr RMBS Ser		03/25/2015	Paydown		58,564	58,564	58,564	58,564						58,564				57	05/25/2036	1FM
45660N-YZ-2	Residential Asset Sec Tr RMBS Ser 2004-R		03/01/2015	Paydown		179,059	179,059	163,392	176,626				133		176,759		2,300	2,300	1,381	08/25/2033	1FM
466247-MU-4	JP Morgan Mtg Tr RMBS Ser 2005-S1 CI 2A3		03/01/2015	Paydown		61,110	61,110	61,323	61,323				(213)		61,110				1,150	01/25/2035	1FM
46625Y-P7-2	JP Morgan Chase Comm Mtg Secs CMBS Ser 2		03/01/2015	Paydown		111,917	111,917	112,470	111,711				206		111,917				1,070	04/15/2043	1FM
50026*-AA-3	Kohl's Corp CTL Shelby MI 7.600% 12/15/		03/15/2015	Redemption	100.0000	13,297	13,297	14,048	13,642				(344)		13,297				168	12/15/2022	2
50180L-AC-4	LB-LBS Comm Mtg Tr CMBS Ser 2008-C1 CI A		03/11/2015	Paydown		69,078	69,078	71,231	69,707				(630)		69,078				527	04/15/2041	1FM

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STATEMENT AS OF MARCH 31, 2015 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)
52465#-BF-1	Legg Mason Mtg Cap Corp LBASS Ser 2001-C		03/10/2015	Redemption 100.0000		16,919	16,919	18,348	17,261			(341)	(341)		16,919				155	04/10/2017	1
52467#-BC-8	Legg Mason Mtg Cap Corp CTL Ser 2003 CI		03/15/2015	Redemption 100.0000		44,310	44,310	48,736	45,554			(1,244)	(1,244)		44,310				607	11/15/2018	5*
52518R-CD-6	Lehman Structured Sec Corp RMBS Ser 2005		03/26/2015	Paydown		24,113	33,018	40,603	40,603						40,603		(16,490)	(16,490)	68	09/26/2045	1FM
55265K-F6-1	Master Asset Sec Tr RMBS Ser 2003-7 CI 4		03/01/2015	Paydown		56,327	56,327	53,158	54,647		1,680		1,680		56,327				516	09/25/2033	1FM
55265K-Q3-6	Master Asset Sec Tr RMBS Ser 2003-9 CI 2		03/01/2015	Paydown		149,401	149,401	145,596	146,645		2,756		2,756		149,401				1,119	10/25/2033	1FM
576434-A2-0	Master Asset Securitization Tr RMBS Ser		03/01/2015	Paydown		53,678	53,678	54,215	53,816		(138)		(138)		53,678				316	01/25/2035	2FM
576434-J5-4	Master Asset Securitization Tr RMBS Ser		03/01/2015	Paydown		86,961	86,961	88,510	87,298		(337)		(337)		86,961				693	03/25/2035	1FM
576434-N2-6	Master Asset Securitization Tr RMBS Ser		03/01/2015	Paydown		26,259	26,259	25,818	25,951						26,259		308	308	258	04/25/2035	1FM
576434-UH-5	Master Asset Securitization Tr RMBS Ser		03/01/2015	Paydown		23,141	23,141	23,141	23,141						23,141				164	08/25/2034	1FM
576434-WD-2	Master Asset Securitization Tr RMBS Ser		03/01/2015	Paydown		17,138	17,138	17,138	17,112		26		26		17,138				171	09/25/2034	1FM
576434-JM-7	Master Asset Securitization Tr RMBS Ser		03/01/2015	Paydown		37,598	37,598	36,893	37,098		500		500		37,598				367	12/25/2034	1FM
58929-ZX-6	Merrill Lynch Mtg Investors RMBS Ser 200		03/01/2015	Paydown		54,638	54,638	54,616	54,529		(9)		(9)		54,520		117	117	517	09/25/2032	1FM
59549W-AB-9	Mid State Tr ABS Ser 11 CI M1 5.598% 0		03/15/2015	Paydown		12,765	12,765	12,765	12,765						12,765				124	07/15/2038	2AM
60871R-AC-4	Molson Coors Brewing Co Co Gtd Nt 3.50		03/20/2015	Morgan Stanley & Co Inc		3,089,415	3,000,000	2,989,470	2,991,922		222		222		2,992,144		97,271	97,271	42,000	05/01/2022	2FE
61749M-AV-1	Morgan Stanley Cap I CMBS Ser 2006-T23 C		03/01/2015	Paydown		250,223	250,223	256,723	251,133		(910)		(910)		250,223				2,447	08/12/2041	1FM
626717-AF-9	Murphy Oil Corp Sr Nt 3.700% 12/01/22		03/24/2015	Morgan Stanley & Co Inc		184,628	200,000	199,016	199,172		21		21		199,193		(14,565)	(14,565)	2,384	12/01/2022	2FE
63080#-AA-5	NARA Caves Lease Tr CTL 5.300% 09/15/2		03/15/2015	Call 100.0000		69,054	69,054	69,054	69,054						69,054				611	09/15/2028	1
63615#-AA-9	National Football League Sr Nt 6.690%		03/31/2015	Call 104.8075		2,060,238	1,965,735	1,965,735	1,965,735		94,503		94,503		2,060,238				60,640	10/15/2016	1
63651P-AA-2	National Inst Health Twinbrook CTL B Bid		03/15/2015	Redemption 100.0000		27,368	27,368	27,368	27,368						27,368				267	01/15/2019	1
64352V-EF-4	New Century Home Equity Ln Tr RMBS Ser 2		03/01/2015	Paydown		68,814	68,814	68,799	68,689		125		125		68,814				518	11/25/2033	1FM
653240-AA-9	Newtown CTL Ser 2002 6.082% 05/15/23		03/15/2015	Redemption 100.0000		27,531	27,531	27,530	27,530		1		1		27,531				280	05/15/2023	1
65535V-CN-6	Nomura Asset Sec Corp RMBS Ser 2004-AP1		03/01/2015	Paydown		26,761	26,761	26,760	26,696		65		65		26,761				200	03/25/2034	1FM
65535V-DC-9	Nomura Asset Sec Corp RMBS Ser 2004-AP2		03/01/2015	Paydown		24,733	24,733	24,538	24,606		127		127		24,733				246	07/25/2034	2FM
65535V-GH-5	Nomura Asset Sec Corp RMBS Ser 2004-AP3		03/01/2015	Paydown		40,791	40,791	40,790	40,696		96		96		40,791				219	10/25/2034	1FM
742741-AA-9	Procter & Gamble ESOP Deb Ser A 9.360%		01/01/2015	Redemption 100.0000		172,700	172,700	227,510	206,324		(33,624)		(33,624)		172,700				8,082	01/01/2021	1FE
743917-B#-4	Prudential Ins Co of America CMBS Ser 19		03/01/2015	Paydown		98	98	103	98						98				2	12/01/2015	6*
74922P-AC-8	Residential Accredit Loans Inc RMBS Ser		03/25/2015	Paydown		30,475	34,559	23,124	23,124						23,124		7,351	7,351	13	02/25/2037	1FM
755920-AG-0	Receipts on Corp Sec Tr ABS Coll Tr Ser		02/01/2015	Redemption 100.0000		286,899	286,899	318,517	293,224		(6,325)		(6,325)		286,899				9,324	08/01/2017	3AM
760985-M9-9	Residential Asset Mtg Prod Inc RMBS Ser		03/01/2015	Paydown		27,011	27,011	27,011	26,951		61		61		27,011				207	01/25/2034	1FM
760985-US-8	Residential Asset Mtg Prod Inc RMBS Ser		03/01/2015	Paydown		42,295	42,295	38,984	40,890		1,405		1,405		42,295				389	03/25/2033	1FM
760985-ZF-1	Residential Asset Mtg Prod Inc RMBS Ser		03/01/2015	Paydown		44,382	44,382	44,380	44,278		104		104		44,382				349	09/25/2033	1FM
76110H-EU-9	Residential Accredit Loans Inc RMBS Ser		03/01/2015	Paydown		89,175	89,175	88,674	88,754		422		422		89,175				779	06/25/2033	1FM
76110H-MC-7	Residential Asset Sec Corp RMBS Ser 2001		03/01/2015	Paydown		30,606	30,606	30,600	30,546		60		60		30,606				299	09/25/2031	1FM
76110H-NF-0	Residential Asset Sec Corp RMBS Ser 2001		03/01/2015	Paydown		9,747	9,747	5,182	5,182						5,182		(5,182)	(5,182)	154	09/25/2031	4FM
76112B-SN-1	Residential Asset Mtg Products RMBS Ser		03/01/2015	Paydown		32,515	32,515	30,981	31,933		582		582		32,515				256	09/25/2034	1FM
76114H-AK-1	Residential Asset Sec Tr RMBS Ser 2007-A		03/01/2015	Paydown		8,993	9,711	8,846	8,846						8,846		147	147	78	05/25/2037	3FM
78402C-AA-1	SC Commercial Mtg Pass Through CTL Ser 2		03/01/2015	Redemption 100.0000		20,695	20,695	21,640	21,193		(497)		(497)		20,695				244	11/01/2026	2
805564-HJ-3	Saxon Asset Securities Tr RMBS Ser 2000-		03/01/2015	Paydown		27,300	27,300	27,773	27,163		137		137		27,300				402	01/25/2032	1FM
805564-PB-1	Saxon Asset Securities Tr RMBS Ser 2003-		03/01/2015	Paydown		56,530	56,530	56,530	56,530						56,530				488	12/25/2033	1FM
81441P-BZ-3	Security Natl Mtg Loan Tr RMBS Ser 2004-		03/01/2015	Paydown		61,820	61,820	61,820	61,820						61,820				544	11/25/2034	1FM
84474W-AA-8	Southwest Airlines Co ABS PTC Ser 1998-A		01/02/2015	Redemption 100.0000		197,310	197,310	212,602	201,984		(4,674)		(4,674)		197,310				6,442	07/02/2019	2FE
85231C-AA-3	St Louis Fed Office Bldg Tr CTL GSA Gtd		01/15/2015	Redemption 100.0000		43,539	43,539	43,539	43,539						43,539				1,504	01/15/2019	1
85746*-DR-8	State Street Bk & Tr Co ABS Sr Lev Lease		01/31/2015	Redemption 100.0000		76,120	76,120	76,120	76,120						76,120				2,604	01/31/2019	2
85746*-DU-1	State Street Bk & Tr Co ABS Sr Lev Lease		01/31/2015	Redemption 100.0000		71,152	71,152	71,152	71,152						71,152				2,433	01/31/2019	2

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										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)
85746*-DX-5	State Street Bk & Tr Co ABS Sr Lev Lease		01/31/2015	Redemption 100.0000		62,548	62,548	62,548	62,548						62,548				2,139	01/31/2019	2
85746*-EA-4	State Street Bk & Tr Co ABS Sr Lev Lease		01/31/2015	Redemption 100.0000		62,548	62,548	62,548	62,548						62,548				2,139	01/31/2019	2
863579-CD-8	Structured Adj Rate Mtg Ln RMBS Ser 2004		03/01/2015	Paydown		44,962	44,962	45,085	45,085		3				45,085				156	10/25/2034	1FM
86358R-5X-1	Amortizing Residential Coll Tr RMBS Ser		01/25/2015	Paydown		154,016	154,016	142,633	143,440		10,576				154,016				107	08/25/2032	1FM
86359A-QK-2	Structured Asset Sec Corp RMBS Ser 2003-		03/02/2015	Paydown		2,352	2,352	2,351	2,349		4				2,352				22	04/25/2033	1FM
86359B-ZG-9	Structured Asset Sec Corp RMBS Ser 2004-		03/01/2015	Paydown		28,930	28,930	28,921	28,862		68				28,930				207	09/25/2034	1FM
86359B-ZS-3	Structured Asset Sec Corp RMBS Ser 2004-		03/01/2015	Paydown		34,342	34,342	34,836	34,492		(150)				34,342				444	09/25/2034	1FM
86359D-FQ-5	Structured Asset Sec Corp RMBS Ser 2005-		03/01/2015	Paydown		92,750	92,750	93,051	93,051		(301)				92,750				863	06/25/2035	3FM
86359D-GQ-4	Structured Asset Sec Corp RMBS Ser 2005-		03/01/2015	Paydown		17,054	17,054	17,104	17,030		24				17,054				209	12/25/2034	1FM
88031R-AA-6	Tenaska Alabama II Partners LP Sr Sec Nt		03/30/2015	Call 117.4200		9,980,700	8,500,000	10,410,460	9,717,601		263,099				9,980,700				58,880	12/15/2017	2FE
902917-AF-0	Waste Management Inc Sr Nt 7.125% 12/1		01/20/2015	Redemption 100.0000		3,626,457	3,626,457	3,626,457	3,626,457						3,626,457				74,161	08/27/2017	1
90781#-AH-5	Union Pacific RR ABS PTC Ser 2009-2 4		02/27/2015	Redemption 100.0000		573,237	573,237	660,409	639,039		(65,802)				573,237				17,372	01/17/2022	1FE
90783R-AA-2	Union Pacific RR PTC Ser 2002-1 6.061%		01/17/2015	Redemption 100.0000		102,139	102,139	101,803	102,030		109				102,139				802	11/15/2018	1
91737#-AA-3	United States Govt SS Ls FinTr CTL GSA G		03/15/2015	Redemption 100.0000		10,420	10,420	10,420	10,420						10,420				100	10/15/2025	1
91740#-AA-8	United States of America BIA-2 CTL Alber		03/15/2015	Redemption 100.0000		48,358	48,358	48,358	48,358						48,358				436	12/15/2026	1
91741#-AA-9	US Govt Ft Collins Tr GSA CTL APHIS Ls		03/15/2015	Redemption 100.0000		94,830	94,830	94,830	94,830						94,830				783	10/14/2031	1
91847*-AA-4	VA Evansville IN CTL Ls Fin Tr 4.950%		03/14/2015	Paydown		21,937	21,937	21,614	21,746		191				21,937				82	10/25/2033	1FM
92922F-EB-0	Washington Mutual Mtg RMBS Ser 2003-AR10		03/01/2015	Paydown		4,924	4,924	6,045	6,027						4,924				66	10/25/2035	4FM
93334F-CM-2	Washington Mutual MSC Mtg PT RMBS Ser 20		03/01/2015	Call 122.6630		6,464,340	5,270,000	6,645,523	6,094,767		369,573				6,464,340				139,271	03/11/2019	2FE
94106L-AU-3	Waste Management Inc Co Gtd Nt 7.375%		01/20/2015	Redemption 100.0000		8,253	8,253	8,641	8,521		(268)				8,253				102	05/15/2032	1
94978#-AU-1	Wells Fargo Bank Northwest NA CTL MIRA L		03/15/2015	Redemption 100.0000		16,781	16,781	16,781	16,781						16,781				186	11/01/2022	2
94978#-BC-0	Wells Fargo Bank Northwest NA CTL 6.59		03/01/2015	Paydown		501,745	501,745	476,971	482,010		19,735				501,745				4,764	04/25/2036	1FM
94983B-AM-1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2		03/01/2015	Redemption 100.0000		66,667	66,667	66,667	66,667						66,667				822	12/18/2024	2Z
96188#-AA-6	WETT Holdings LLC Sr Sec Nt 4.310% 12/		03/31/2015	Redemption 100.0000		26,811	26,811	30,740	28,291		(1,480)				26,811				373	01/25/2023	2
96928#-AC-7	William Blair CTL CTL PTC Ser 2004-1 7		03/25/2015	Maturity		2,000,000	2,000,000	1,999,158	1,999,978		22				2,000,000				38,000	02/15/2015	2FE
96950F-AB-0	Williams Partners LP Sr Nt 3.800% 02/1		02/15/2015	Redemption 100.0000		7,839	7,839	7,800	7,809		30				7,839				108	04/02/2018	4FE
98149B-AK-7	World Kitchen LLC Term Ln Nt 1 5.500%		03/31/2015	Maturity		15,000,000	15,000,000	15,474,300	15,015,812		(15,812)				15,000,000				506,250	03/15/2015	2FE
77509N-AP-8	Rogers Cable Inc Nt 6.750% 03/15/15		03/15/2015	Paydown		26,290	26,290	17,844	18,479		7,811				26,290				76	03/22/2038	1FE
74042C-AA-6	Preferred Term Sec Ltd ABS Sr Nt Cl A-1		03/23/2015	Paydown		16,736	16,736	16,736	16,736						16,736				36	12/22/2035	5AM
74042H-AC-1	Preferred Term Sec Ltd ABS XIX Nt Cl B P		03/23/2015	Redemption 100.0000		64,495	64,495	64,495	64,495						64,495				54	03/22/2038	1FE
74042J-AA-1	Preferred Term Sec Ltd ABS XXI Nt Ser A-		03/23/2015	Maturity		16,000,000	16,000,000	17,311,200	16,054,349		(54,349)				16,000,000				430,000	03/15/2015	2FE
810131-AB-7	Scottish Power PLC Nt 5.375% 03/15/15		03/15/2015	Redemption 100.0000		12,500	12,500	12,406	12,408		92				12,500				171	10/14/2021	2FE
81726J-AD-3	Sensata Technologies Term Ln B Nt 1 3		03/31/2015	Maturity		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				494,900	01/15/2015	2FE
87398W-AJ-2	Telefonica Emisionies SAU Gtd Nt 4.949		01/15/2015	Call 103.2850		2,839,305	2,749,000	2,829,546	2,829,592		15,713				2,839,305				29,823	11/10/2021	1FE
88166J-AA-1	Teva Pharm Fin IV BV St Nt 3.650% 11/1		02/27/2015	Paydown		50,148	50,148	24,828	24,828						50,148				697	02/10/2021	1AM
922501-AA-9	Vega Container Vessel PLC ABS Ser 2006-1		02/10/2015	Redemption 100.0000		124,361,976	120,987,832	126,049,903	122,957,079	4,023	1,278,674				124,244,249		117,727	117,727	2,717,719	XXX	XXX
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					15,713,000	15,713,000	16,564,802	15,713,000						15,713,000				126,749	12/31/2049	3AM
251528-AA-3	Deutsche Bk Cap Funding Tr ABS Fx-to-Fit		03/30/2015	Call 100.0000		15,713,000	15,713,000	16,564,802	15,713,000						15,713,000				126,749	XXX	XXX
4899999	Subtotal - Bonds - Hybrid Securities					15,713,000	15,713,000	16,564,802	15,713,000						15,713,000				126,749	XXX	XXX
8399997	Total - Bonds - Part 4					168,105,420	163,004,510	170,163,532	166,166,107	4,023	1,223,609				167,398,215		707,204	707,204	3,035,700	XXX	XXX

E05.4

STATEMENT AS OF MARCH 31, 2015 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	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)
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						168,105,420	163,004,510	170,163,532	166,166,107	4,023	1,223,609		1,227,632		167,398,215		707,204	707,204	3,035,700	XXX	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX													XXX	XXX
9799997. Total - Common Stocks - Part 4							XXX													XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks							XXX													XXX	XXX
9899999. Total - Preferred and Common Stocks							XXX													XXX	XXX
9999999 - Totals						168,105,420	XXX	170,163,532	166,166,107	4,023	1,223,609		1,227,632		167,398,215		707,204	707,204	3,035,700	XXX	XXX

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

STATEMENT AS OF MARCH 31, 2015 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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) 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 (b)
0019999. Subtotal	- Purchased Options - Hedging	Effective - Call Options and Warrants												XXX							XXX	XXX
0029999. Subtotal	- Purchased Options - Hedging	Effective - Put Options												XXX							XXX	XXX
0039999. Subtotal	- Purchased Options - Hedging	Effective - Caps												XXX							XXX	XXX
0049999. Subtotal	- Purchased Options - Hedging	Effective - Floors												XXX							XXX	XXX
0059999. Subtotal	- Purchased Options - Hedging	Effective - Collars												XXX							XXX	XXX
0069999. Subtotal	- Purchased Options - Hedging	Effective - Other												XXX							XXX	XXX
0079999. Subtotal	- Purchased Options - Hedging	Effective												XXX							XXX	XXX
Equity Basket Options CALL - Rainbow Options BASKETS01	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Morgan Stanley & Co International Ltd	4PQJHN3JPF6FNFB8653	04/17/2014	04/15/2015	12,846,722	1842.98	651,329			1,541,531		1,541,531	41,076					0	003
Equity Basket Options CALL - Rainbow Options BASKETS01	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGOFU57RNE97	05/19/2014	05/15/2015	15,475,188	1870.85	714,025			1,854,347		1,854,347	116,495					0	003
Equity Basket Options CALL - Rainbow Options BASKETS01	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Citigroup Fin Products Inc	MBNUM28PBD07JBLYG310	06/18/2014	06/15/2015	20,654,716	1936.16	828,254			1,986,252		1,986,252	192,092					0	003
Equity Basket Options CALL - Rainbow Options BASKETS01	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Citigroup Fin Products Inc	MBNUM28PBD07JBLYG310	07/16/2014	07/15/2015	13,256,910	1973.28	554,139			862,529		862,529	11,944					0	003
Equity Basket Options CALL - Rainbow Options BASKETS01	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Deutsche Bank AG	7LTFZY1CNSX8D621K86	08/19/2014	08/14/2015	16,490,556	1955.06	786,600			1,199,079		1,199,079	18,510					0	003
Equity Basket Options CALL - Rainbow Options BASKETS01	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Citigroup Fin Products Inc	MBNUM28PBD07JBLYG310	09/17/2014	09/15/2015	22,835,110	1984.13	1,054,525			1,392,265		1,392,265	(22,630)					0	003
Equity Basket Options CALL - Rainbow Options BASKETS01	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGOFU57RNE97	10/17/2014	10/15/2015	20,863,907	1862.49	1,121,852			2,279,091		2,279,091	220,713					0	003
Equity Basket Options CALL - Rainbow Options BASKETS01	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Morgan Stanley & Co International Ltd	4PQJHN3JPF6FNFB8653	11/19/2014	11/13/2015	21,651,338	2039.82	963,485			805,476		805,476	(175,078)					0	003
Equity Basket Options CALL - Rainbow Options BASKETS01	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Goldman Sachs Group	FOR8UP27PHTHYVLBN30	12/17/2014	12/15/2015	22,070,953	1980	1,096,926			1,406,912		1,406,912	(1,777)					0	003
S&P500 Index CALL Spread (SPX) Options SPXTSAAS1	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Wells Fargo & Co	KB1H1DSPPFMVCMCFXT09	01/20/2015	01/15/2016	10,805,863	1992.67		565,143		636,010		636,010	70,866					0	003
Equity Basket Options CALL - Rainbow Options BASKETS01	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGOFU57RNE97	01/20/2015	01/15/2016	27,045,619	1992.67		1,547,009		1,899,583		1,899,583	352,574					0	003
Equity Basket Options CALL - Rainbow Options BASKETS01	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5170UK5573	02/18/2015	02/12/2016	47,582,116	2096.99		2,138,816		1,487,722		1,487,722	(651,094)					0	003
S&P500 Index CALL Spread (SPX) Options SPXTSAAS1	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Morgan Stanley Capital Svcs	17331LVCZKQKX57XV54	02/18/2015	02/12/2016	12,101,995	2096.99		576,163		501,046		501,046	(75,117)					0	003
S&P500 Index CALL Spread (SPX) Options SPXTSAAS1	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Wells Fargo & Co	KB1H1DSPPFMVCMCFXT09	03/17/2015	03/15/2016	24,521,991	2053.4		1,264,112		1,227,007		1,227,007	(37,105)					0	003
Equity Basket Options CALL - Rainbow Options BASKETS01	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	JPMorgan Chase & Co	7H6GLXDRUGOFU57RNE97	03/17/2015	03/15/2016	21,464,938	2053.4		1,155,458		1,019,494		1,019,494	(135,964)					0	003
0089999. Subtotal	- Purchased Options - Hedging	Other - Call Options and Warrants								7,771,135	7,246,701		20,098,343	XXX	20,098,343	(74,493)					XXX	XXX

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STATEMENT AS OF MARCH 31, 2015 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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) 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 (b)
009999. Subtotal	Purchased Options - Hedging Other - Put Options													XXX							XXX	XXX
010999. Subtotal	Purchased Options - Hedging Other - Caps													XXX							XXX	XXX
011999. Subtotal	Purchased Options - Hedging Other - Floors													XXX							XXX	XXX
012999. Subtotal	Purchased Options - Hedging Other - Collars													XXX							XXX	XXX
013999. Subtotal	Purchased Options - Hedging Other - Other													XXX							XXX	XXX
014999. Subtotal	Purchased Options - Hedging Other									7,771,135	7,246,701		20,098,343	XXX	20,098,343	(74,493)					XXX	XXX
015999. Subtotal	Purchased Options - Replications - Call Options and Warrants													XXX							XXX	XXX
016999. Subtotal	Purchased Options - Replications - Put Options													XXX							XXX	XXX
017999. Subtotal	Purchased Options - Replications - Caps													XXX							XXX	XXX
018999. Subtotal	Purchased Options - Replications - Floors													XXX							XXX	XXX
019999. Subtotal	Purchased Options - Replications - Collars													XXX							XXX	XXX
020999. Subtotal	Purchased Options - Replications - Other													XXX							XXX	XXX
021999. Subtotal	Purchased Options - Replications													XXX							XXX	XXX
022999. Subtotal	Purchased Options - Income Generation - Call Options and Warrants													XXX							XXX	XXX
023999. Subtotal	Purchased Options - Income Generation - Put Options													XXX							XXX	XXX
024999. Subtotal	Purchased Options - Income Generation - Caps													XXX							XXX	XXX
025999. Subtotal	Purchased Options - Income Generation - Floors													XXX							XXX	XXX
026999. Subtotal	Purchased Options - Income Generation - Collars													XXX							XXX	XXX
027999. Subtotal	Purchased Options - Income Generation - Other													XXX							XXX	XXX
028999. Subtotal	Purchased Options - Income Generation													XXX							XXX	XXX
029999. Subtotal	Purchased Options - Other - Call Options and Warrants													XXX							XXX	XXX
030999. Subtotal	Purchased Options - Other - Put Options													XXX							XXX	XXX
031999. Subtotal	Purchased Options - Other - Caps													XXX							XXX	XXX
032999. Subtotal	Purchased Options - Other - Floors													XXX							XXX	XXX
033999. Subtotal	Purchased Options - Other - Collars													XXX							XXX	XXX
034999. Subtotal	Purchased Options - Other - Other													XXX							XXX	XXX
035999. Subtotal	Purchased Options - Other													XXX							XXX	XXX
036999. Total	Purchased Options - Call Options and Warrants									7,771,135	7,246,701		20,098,343	XXX	20,098,343	(74,493)					XXX	XXX
037999. Total	Purchased Options - Put Options													XXX							XXX	XXX
038999. Total	Purchased Options - Caps													XXX							XXX	XXX

E06.1

STATEMENT AS OF MARCH 31, 2015 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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) 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 (b)
0399999	Total Purchased Options - Floors													XXX							XXX	XXX
0409999	Total Purchased Options - Collars													XXX							XXX	XXX
0419999	Total Purchased Options - Other													XXX							XXX	XXX
0429999	Total Purchased Options									7,771,135	7,246,701		20,098,343	XXX	20,098,343	(74,493)					XXX	XXX
0439999	Subtotal - Written Options - Hedging Effective - Call Options and Warrants													XXX							XXX	XXX
0449999	Subtotal - Written Options - Hedging Effective - Put Options													XXX							XXX	XXX
0459999	Subtotal - Written Options - Hedging Effective - Caps													XXX							XXX	XXX
0469999	Subtotal - Written Options - Hedging Effective - Floors													XXX							XXX	XXX
0479999	Subtotal - Written Options - Hedging Effective - Collars													XXX							XXX	XXX
0489999	Subtotal - Written Options - Hedging Effective - Other													XXX							XXX	XXX
0499999	Subtotal - Written Options - Hedging Effective													XXX							XXX	XXX
0509999	Subtotal - Written Options - Hedging Other - Call Options and Warrants													XXX							XXX	XXX
0519999	Subtotal - Written Options - Hedging Other - Put Options													XXX							XXX	XXX
0529999	Subtotal - Written Options - Hedging Other - Caps													XXX							XXX	XXX
0539999	Subtotal - Written Options - Hedging Other - Floors													XXX							XXX	XXX
0549999	Subtotal - Written Options - Hedging Other - Collars													XXX							XXX	XXX
0559999	Subtotal - Written Options - Hedging Other - Other													XXX							XXX	XXX
0569999	Subtotal - Written Options - Hedging Other													XXX							XXX	XXX
0579999	Subtotal - Written Options - Replications - Call Options and Warrants													XXX							XXX	XXX
0589999	Subtotal - Written Options - Replications - Put Options													XXX							XXX	XXX
0599999	Subtotal - Written Options - Replications - Caps													XXX							XXX	XXX
0609999	Subtotal - Written Options - Replications - Floors													XXX							XXX	XXX
0619999	Subtotal - Written Options - Replications - Collars													XXX							XXX	XXX
0629999	Subtotal - Written Options - Replications - Other													XXX							XXX	XXX
0639999	Subtotal - Written Options - Replications													XXX							XXX	XXX
0649999	Subtotal - Written Options - Income Generation - Call Options and Warrants													XXX							XXX	XXX
0659999	Subtotal - Written Options - Income Generation - Put Options													XXX							XXX	XXX
0669999	Subtotal - Written Options - Income Generation - Caps													XXX							XXX	XXX
0679999	Subtotal - Written Options - Income Generation - Floors													XXX							XXX	XXX
0689999	Subtotal - Written Options - Income Generation - Collars													XXX							XXX	XXX

E06.2

STATEMENT AS OF MARCH 31, 2015 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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) 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 (b)	
0699999. Subtotal	Written Options - Income Generation - Other																						
0709999. Subtotal	Written Options - Income Generation																						
0719999. Subtotal	Written Options - Other - Call Options and Warrants																						
0729999. Subtotal	Written Options - Other - Put Options																						
0739999. Subtotal	Written Options - Other - Caps																						
0749999. Subtotal	Written Options - Other - Floors																						
0759999. Subtotal	Written Options - Other - Collars																						
0769999. Subtotal	Written Options - Other - Other																						
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																						
0859999. Subtotal	Swaps - Hedging Effective - Interest Rate																						
0869999. Subtotal	Swaps - Hedging Effective - Credit Default																						
Pay Fixed GBP Receive									3.4125 USD														
Fixed USD Currency Swap	AFS Bond -- TBA	D 1-1	Currency	Citibank NA	E570DZVZF32TWEFA76	02/26/2015	04/29/2025	30,800,000	(2.84 GBP)				1,164,000		(85,106)		1,143,000			492,506		100 / 100	
Pay Fixed EUR Receive	AFS Bond -- L2836*AA1	D 1-1	Currency	Merrill Lynch Capital Svcs	GDWITXX03601TB7DW3U69	12/04/2014	02/03/2024	43,347,500	3.78 USD (1.966 EUR)			145,022	5,789,000		6,039,043		4,805,500			649,309		100 / 100	
0879999. Subtotal	Swaps - Hedging Effective - Foreign Exchange																						
0889999. Subtotal	Swaps - Hedging Effective - Total Return																						
0899999. Subtotal	Swaps - Hedging Effective - Other																						
0909999. Subtotal	Swaps - Hedging Effective																						
0919999. Subtotal	Swaps - Hedging Other - Interest Rate																						
0929999. Subtotal	Swaps - Hedging Other - Credit Default																						
0939999. Subtotal	Swaps - Hedging Other - Foreign Exchange																						
0949999. Subtotal	Swaps - Hedging Other - Total Return																						
0959999. Subtotal	Swaps - Hedging Other - Other																						
0969999. Subtotal	Swaps - Hedging Other																						
0979999. Subtotal	Swaps - Replication - Interest Rate																						
0989999. Subtotal	Swaps - Replication - Credit Default																						

E06.3

STATEMENT AS OF MARCH 31, 2015 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 Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) 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 (b)	
099999. Subtotal	- Swaps - Replication - Foreign Exchange													XXX							XXX	XXX	
100999. Subtotal	- Swaps - Replication - Total Return													XXX								XXX	XXX
101999. Subtotal	- Swaps - Replication - Other													XXX								XXX	XXX
102999. Subtotal	- Swaps - Replication													XXX								XXX	XXX
103999. Subtotal	- Swaps - Income Generation - Interest Rate													XXX								XXX	XXX
104999. Subtotal	- Swaps - Income Generation - Credit Default													XXX								XXX	XXX
105999. Subtotal	- Swaps - Income Generation - Foreign Exchange													XXX								XXX	XXX
106999. Subtotal	- Swaps - Income Generation - Total Return													XXX								XXX	XXX
107999. Subtotal	- Swaps - Income Generation - Other													XXX								XXX	XXX
108999. Subtotal	- Swaps - Income Generation													XXX								XXX	XXX
109999. Subtotal	- Swaps - Other - Interest Rate													XXX								XXX	XXX
110999. Subtotal	- Swaps - Other - Credit Default													XXX								XXX	XXX
111999. Subtotal	- Swaps - Other - Foreign Exchange													XXX								XXX	XXX
112999. Subtotal	- Swaps - Other - Total Return													XXX								XXX	XXX
113999. Subtotal	- Swaps - Other - Other													XXX								XXX	XXX
114999. Subtotal	- Swaps - Other													XXX								XXX	XXX
115999. Total Swaps	- Interest Rate													XXX								XXX	XXX
116999. Total Swaps	- Credit Default													XXX								XXX	XXX
117999. Total Swaps	- Foreign Exchange											145,022	6,953,000	XXX	5,953,937		5,948,500			1,141,815		XXX	XXX
118999. Total Swaps	- Total Return													XXX								XXX	XXX
119999. Total Swaps	- Other													XXX								XXX	XXX
120999. Total Swaps												145,022	6,953,000	XXX	5,953,937		5,948,500			1,141,815		XXX	XXX
121999. Subtotal	- Forwards - Hedging Effective													XXX								XXX	XXX
122999. Subtotal	- Forwards - Hedging Other													XXX								XXX	XXX
123999. Subtotal	- Forwards - Replication													XXX								XXX	XXX
124999. Subtotal	- Forwards - Income Generation													XXX								XXX	XXX
125999. Subtotal	- Forwards - Other													XXX								XXX	XXX
126999. Subtotal	- Forwards													XXX								XXX	XXX
139999. Subtotal	- Hedging Effective											145,022	6,953,000	XXX	5,953,937		5,948,500			1,141,815		XXX	XXX
140999. Subtotal	- Hedging Other												20,098,343	XXX	20,098,343	(74,493)						XXX	XXX
141999. Subtotal	- Replication									7,771,135	7,246,701			XXX								XXX	XXX
142999. Subtotal	- Income Generation													XXX								XXX	XXX
143999. Subtotal	- Other													XXX								XXX	XXX
144999. Subtotal	- Totals									7,771,135	7,246,701	145,022	27,051,343	XXX	26,052,280	(74,493)	5,948,500			1,141,815		XXX	XXX

(a)	Code	Description of Hedged Risk(s)
	003	Hedges the equity risk of a liability

E06.4

STATEMENT AS OF MARCH 31, 2015 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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

STATEMENT AS OF MARCH 31, 2015 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE DB - PART B - SECTION 1**

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22																									
														15	16	17																														
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point																									
1279999. Subtotal - Long Futures - Hedging Effective																																						XXX	XXX							
0000ESM5	1,475	73,750	S&P 500 Mini Futures Contract	FIAGB	D 1-1	Equity/Index	06/15/2015	CME	03/15/2015	2,041.8921	2,060.8000	(1,096.129)				1,394,458	1,394,458	6,916,216	003	50																										
1289999. Subtotal - Long Futures - Hedging Other																																							XXX	XXX						
1299999. Subtotal - Long Futures - Replication																																									XXX	XXX				
1309999. Subtotal - Long Futures - Income Generation																																										XXX	XXX			
1319999. Subtotal - Long Futures - Other																																											XXX	XXX		
1329999. Subtotal - Long Futures																														(1,096.129)					1,394,458	1,394,458	6,916,216					XXX	XXX			
1339999. Subtotal - Short Futures - Hedging Effective																																											XXX	XXX		
0000NQM5	3	.60	NASDAQ 100 Mini Futures Contract	IULGB	D 1-1	Equity/Index	06/15/2015	CME	03/15/2015	4,301.3500	4,329.5000	2,580				(1,689)	(1,689)	3,780	003	20																										
0000DM5	2	1,000	Dow Jones Industrial Average Mini Futures Contract	IULGB	D 1-1	Equity/Index	06/15/2015	CBT	03/15/2015	176.5550	177.0300	1,570				(475)	(475)	781	003	500																										
1349999. Subtotal - Short Futures - Hedging Other																														4,150				(2,164)	(2,164)	4,561						XXX	XXX			
1359999. Subtotal - Short Futures - Replication																																											XXX	XXX		
1369999. Subtotal - Short Futures - Income Generation																																												XXX	XXX	
1379999. Subtotal - Short Futures - Other																																												XXX	XXX	
1389999. Subtotal - Short Futures																														4,150					(2,164)	(2,164)	4,561						XXX	XXX		
1399999. Subtotal - Hedging Effective																																												XXX	XXX	
1409999. Subtotal - Hedging Other																																													XXX	XXX
1419999. Subtotal - Replication																																													XXX	XXX
1429999. Subtotal - Income Generation																																													XXX	XXX
1439999. Subtotal - Other																																													XXX	XXX
1449999. Totals																														(1,091,979)					1,392,294	1,392,294	6,920,777						XXX	XXX		

E07

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America	5,766,177	1,154,600	6,920,777
Total Net Cash Deposits	5,766,177	1,154,600	6,920,777

(a)	Code	Description of Hedged Risk(s)
	003	Hedges the equity risk of a liability
(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

STATEMENT AS OF MARCH 31, 2015 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE DB - PART D - SECTION 1**

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book/Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral		
<b>0199999 - Aggregate Sum of Exchange Traded Derivatives</b>	XXX	XXX	XXX	6,920,777		6,920,777	4,150	(1,096,129)	4,150	6,920,777	6,920,777
Merrill Lynch Capital Svcs	Y	Y	5,443,000	5,789,000		346,000	6,039,043		596,043	649,309	649,309
Citibank NA	Y	Y		1,164,000		1,164,000		(85,106)		492,506	492,506
Barclays Bank PLC	Y	Y	1,485,000	1,487,722		2,722	1,487,722		2,722		
Deutsche Bank AG	Y	Y	1,281,753	1,199,079			1,199,079				
Citigroup Fin Products Inc	Y	Y	4,190,000	4,241,046		51,046	4,241,046		51,046		
JPMorgan Chase & Co	Y	Y	6,976,000	7,052,515		76,515	7,052,515		76,515		
Goldman Sachs Group	Y	Y	1,373,000	1,406,912		33,912	1,406,912		33,912		
Wells Fargo & Co	Y	Y		1,863,017		1,863,017			1,863,017		
Morgan Stanley & Co International Ltd	Y	Y	2,820,000	2,848,053		28,053	2,848,053		28,053		
<b>0299999. Total NAIC 1 Designation</b>			23,568,753	27,051,343		3,565,264	26,137,386	(85,106)	2,651,308	1,141,815	1,141,815
<b>0399999. Total NAIC 2 Designation</b>											
<b>0499999. Total NAIC 3 Designation</b>											
<b>0599999. Total NAIC 4 Designation</b>											
<b>0699999. Total NAIC 5 Designation</b>											
<b>0799999. Total NAIC 6 Designation</b>											
<b>0899999. Aggregate Sum of Central Clearing houses</b>											
<b>0999999 - Gross Totals</b>			23,568,753	33,972,120		10,486,041	26,141,536	(1,181,235)	2,655,458	8,062,592	8,062,592
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				33,972,120							



**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
000000-00-0	Overnight Repos			62,522,222	62,522,222	.04/01/2015
9199999	Total - Cash Equivalents (Schedule E Part 2 type)			62,522,222	62,522,222	XXX
9999999	Totals			62,522,222	62,522,222	XXX

General Interrogatories:

- Total activity for the year to date Fair Value \$ .....14,067,657 Book/Adjusted Carrying Value \$ .....14,067,657
- Average balance for the year to date Fair Value \$ .....57,998,705 Book/Adjusted Carrying Value \$ .....57,998,705
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1 \$ ..... NAIC 2 \$ ..... NAIC 3 \$ ..... NAIC 4 \$ ..... NAIC 5 \$ ..... NAIC 6 \$ .....

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

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
NONE						
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 \$ ..... |



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

**N O N E**