



LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

## QUARTERLY STATEMENT

AS OF JUNE 30, 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</u> Sr VP - Pres Nationwide Bank	<u>Pamela Ann Biesecker</u> Sr VP - Head of Taxation	<u>John Laughlin Carter</u> Sr VP - NW Retirement Plans
<u>Tammy Craig</u> Senior Vice President-CIO CL & Agency	<u>Rae Ann Dankovic</u> Sr VP - NFS Legal	<u>Timothy Gerard Frommeyer</u> Sr VP - CFO
<u>David Luther Giertz</u> Sr VP - NF Distrib Sales	<u>Peter Anthony Golato</u> Sr VP - NW Financial Network	<u>Susan Jean Gueli</u> Sr VP - CIO NF Systems
<u>Harry Hansen Hallowell</u> Sr VP	<u>Patricia Ruth Hatler</u> Exec VP & Chief Legal & Gov Off	<u>Eric Shawn Henderson</u> Sr VP - Ind Products & Sol
<u>Terri Lynn Hill</u> Exec VP	<u>Michael Craig Keller</u> Exec VP - Chief Info Officer	<u>Gale Verdell King</u> Exec VP - Chief Human Res Officer
<u>Mark Angelo Pizzi</u> Exec VP	<u>Steven Charles Power</u> Sr VP - NF	<u>Sandra Lynn Rich</u> Sr VP - Chief Compliance Officer
		<u>Andrew Dawnly Walker</u> Senior Vice President-IT CFO & Ch Procure Off
<u>Michael Scott Spangler</u> Sr VP - Invest Manag Group	<u>Mark Raymond Thresher</u> Exec VP	

#### 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  
President & COO

Robert William Horner, III  
VP - Corp Governance & Secretary

David Patrick LaPaul  
Sr VP & Treasurer

Subscribed and sworn to before me this August 2015  
day of Carol M. Neighborgall

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



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

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 .....	5,697,615,329		5,697,615,329	5,295,473,549
2. Stocks:				
2.1 Preferred stocks .....				
2.2 Common stocks .....				
3. Mortgage loans on real estate:				
3.1 First liens .....	949,495,073		949,495,073	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 (\$ .....9,624,515 ), cash equivalents (\$ ..... ) and short-term investments (\$ .....91,257,151 ) .....	100,881,666		100,881,666	124,421,749
6. Contract loans (including \$ ..... premium notes) .....	47,087,797	28,555	47,059,242	42,700,033
7. Derivatives .....	22,868,638		22,868,638	17,972,240
8. Other invested assets .....	75,579,102		75,579,102	67,247,288
9. Receivables for securities .....				
10. Securities lending reinvested collateral assets .....	49,429,145		49,429,145	48,454,565
11. Aggregate write-ins for invested assets .....	25,188,005		25,188,005	48,526,814
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	6,968,144,755	28,555	6,968,116,200	6,341,944,013
13. Title plants less \$ ..... charged off (for Title insurers only) .....				
14. Investment income due and accrued .....	72,099,164		72,099,164	65,116,370
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	10,445,322	8,241,263	2,204,059	1,822,685
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ ..... earned but unbilled premiums) .....	30,351,201		30,351,201	23,539,316
15.3 Accrued retrospective premiums .....				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	2,252,353		2,252,353	5,901,476
16.2 Funds held by or deposited with reinsured companies .....				
16.3 Other amounts receivable under reinsurance contracts .....	4,362,602		4,362,602	2,384,515
17. Amounts receivable relating to uninsured plans .....				
18.1 Current federal and foreign income tax recoverable and interest thereon .....	2,806,249		2,806,249	72,991,518
18.2 Net deferred tax asset .....	106,727,005	106,727,005		
19. Guaranty funds receivable or on deposit .....	736,297		736,297	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 .....	2,924,541		2,924,541	9,449,158
24. Health care (\$ ..... ) and other amounts receivable .....				
25. Aggregate write-ins for other than invested assets .....	22,703,435	11,522,690	11,180,745	16,426,658
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	7,223,552,924	126,519,513	7,097,033,411	6,540,157,689
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	1,373,549,687		1,373,549,687	1,356,577,311
28. Total (Lines 26 and 27)	8,597,102,611	126,519,513	8,470,583,098	7,896,735,000
DETAILS OF WRITE-INS				
1101. Other invested assets receivable .....	1,196,823		1,196,823	1,207,250
1102. Derivative collateral and receivables .....	23,991,182		23,991,182	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)	25,188,005		25,188,005	48,526,814
2501. Accrued fees and other assets .....	11,231,779	51,034	11,180,745	16,426,658
2502. Deferred software costs .....	11,471,656	11,471,656		
2503. ....				
2598. Summary of remaining write-ins for Line 25 from overflow page .....				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	22,703,435	11,522,690	11,180,745	16,426,658

STATEMENT AS OF JUNE 30, 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 \$ .....5,613,733,802 less \$ ..... included in Line 6.3 (including \$ .....2,456,627,156 Modco Reserve) .....	5,613,702,101	4,992,680,075
2. Aggregate reserve for accident and health contracts (including \$ ..... Modco Reserve) .....	31,701	1,265
3. Liability for deposit-type contracts (including \$ ..... Modco Reserve).....	17,422,452	17,490,896
4. Contract claims:		
4.1 Life .....	18,272,042	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) .....	1,037,665	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 .....	1,643,225	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 \$ .....993 assumed and \$ .....12,458,093 ceded .....	12,459,086	15,464,575
9.4 Interest Maintenance Reserve .....	2,748,301	3,052,031
10. Commissions to agents due or accrued-life and annuity contracts \$ .....3,088,029 , accident and health \$ ..... and deposit-type contract funds \$ ..... .....	3,088,029	3,985,023
11. Commissions and expense allowances payable on reinsurance assumed .....		
12. General expenses due or accrued .....	2,094,170	2,060,000
13. Transfers to Separate Accounts due or accrued (net) (including \$ .....(113,824,314) accrued for expense allowances recognized in reserves, net of reinsured allowances) .....	(111,068,737)	(103,560,766)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes .....	2,689,430	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 .....	58,489	57,675
17. Amounts withheld or retained by company as agent or trustee .....	1,295,723	1,342,434
18. Amounts held for agents' account, including \$ .....51,045 agents' credit balances .....	51,045	51,046
19. Remittances and items not allocated .....	23,412,692	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 .....	58,449,943	52,861,420
24.02 Reinsurance in unauthorized and certified (\$ ..... ) companies .....		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ..... ) reinsurers .....	759,419,430	707,633,080
24.04 Payable to parent, subsidiaries and affiliates .....	8,412,242	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 .....	586,000	
24.09 Payable for securities .....	56,963,084	62,832,308
24.10 Payable for securities lending .....	49,425,759	48,451,942
24.11 Capital notes \$ ..... and interest thereon \$ ..... .....		
25. Aggregate write-ins for liabilities .....	1,869,628	1,909,751
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....	6,524,063,500	5,849,535,118
27. From Separate Accounts Statement .....	1,373,549,687	1,356,577,311
28. Total liabilities (Lines 26 and 27) .....	7,897,613,187	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) .....	(485,294,589)	(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) .....	570,329,911	687,982,571
38. Totals of Lines 29, 30 and 37 .....	572,969,911	690,622,571
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) .....	8,470,583,098	7,896,735,000
<b>DETAILS OF WRITE-INS</b>		
2501. Reserve for escheat funds .....	1,869,628	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) .....	1,869,628	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	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts .....	819,879,141	398,260,431	1,086,747,975
2. Considerations for supplementary contracts with life contingencies .....	304,226	867,355	1,298,189
3. Net investment income .....	142,128,066	119,734,044	253,992,259
4. Amortization of Interest Maintenance Reserve (IMR) .....	344,794	441,674	727,935
5. Separate Accounts net gain from operations excluding unrealized gains or losses .....			
6. Commissions and expense allowances on reinsurance ceded .....	22,181,136	20,614,199	40,828,313
7. Reserve adjustments on reinsurance ceded .....	(138,348,466)	(226,752,796)	(366,705,599)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts .....	33,892,051	29,655,094	61,063,216
8.2 Charges and fees for deposit-type contracts .....			
8.3 Aggregate write-ins for miscellaneous income .....	16,887,212	16,464,070	39,879,820
9. Totals (Lines 1 to 8.3) .....	897,268,160	359,284,071	1,117,832,107
10. Death benefits .....	24,944,162	11,292,397	41,640,122
11. Matured endowments (excluding guaranteed annual pure endowments) .....	5,300	14,023	19,123
12. Annuity benefits .....	8,607,389	9,351,079	22,999,677
13. Disability benefits and benefits under accident and health contracts .....	53,149	67,659	123,573
14. Coupons, guaranteed annual pure endowments and similar benefits .....			
15. Surrender benefits and withdrawals for life contracts .....	71,138,408	71,192,693	149,138,996
16. Group conversions .....			
17. Interest and adjustments on contract or deposit-type contract funds .....	799,616	770,487	1,677,739
18. Payments on supplementary contracts with life contingencies .....	722,955	774,221	1,513,032
19. Increase in aggregate reserves for life and accident and health contracts .....	618,932,416	168,827,960	655,148,371
20. Totals (Lines 10 to 19) .....	725,203,395	262,290,519	872,260,633
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) .....	135,961,645	94,587,726	223,520,293
22. Commissions and expense allowances on reinsurance assumed .....	6,146	7,039	13,661
23. General insurance expenses .....	92,130,486	77,382,310	162,478,399
24. Insurance taxes, licenses and fees, excluding federal income taxes .....	14,259,477	11,462,558	22,903,164
25. Increase in loading on deferred and uncollected premiums .....	(306,483)	(627,166)	926,224
26. Net transfers to or (from) Separate Accounts net of reinsurance .....	10,224,650	(4,818,302)	(4,025,972)
27. Aggregate write-ins for deductions .....	18,428,280	16,930,817	35,979,366
28. Totals (Lines 20 to 27) .....	995,907,596	457,215,501	1,314,055,768
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) .....	(98,639,436)	(97,931,430)	(196,223,661)
30. Dividends to policyholders .....	458,351	395,343	810,037
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30) .....	(99,097,787)	(98,326,773)	(197,033,698)
32. Federal and foreign income taxes incurred (excluding tax on capital gains) .....	(446,809)	(38,781,917)	(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) .....	(98,650,978)	(59,544,856)	(124,410,295)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ .....1,091,513 (excluding taxes of \$ .....22,112	6,318,382	2,597,011	1,979,448
35. Net income (Line 33 plus Line 34) .....	(92,332,596)	(56,947,845)	(122,430,847)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year .....	690,622,571	534,066,445	534,066,445
37. Net income (Line 35) .....	(92,332,596)	(56,947,845)	(122,430,847)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ .....(4,479,092)	(6,923,527)	328,152	5,768,251
39. Change in net unrealized foreign exchange capital gain (loss) .....	2,292,100		983,500
40. Change in net deferred income tax .....	37,030,787	(874,040)	5,938,222
41. Change in nonadmitted assets .....	(45,656,142)	(60,903)	(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 .....	(5,588,523)	(2,105,707)	(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 .....	(6,474,759)	(5,501,412)	(11,002,824)
54. Net change in capital and surplus for the year (Lines 37 through 53) .....	(117,652,660)	(15,161,755)	156,556,126
55. Capital and surplus, as of statement date (Lines 36 + 54) .....	572,969,911	518,904,690	690,622,571
DETAILS OF WRITE-INS			
08.301. Miscellaneous income .....	16,887,212	16,464,070	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) .....	16,887,212	16,464,070	39,879,820
2701. Net investment earnings on funds withheld by ceding company .....	18,428,280	16,930,817	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) .....	18,428,280	16,930,817	35,979,366
5301. Adjustment to initial reinsurance, commission and expense allowance .....	(6,474,759)	(5,501,412)	(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) .....	(6,474,759)	(5,501,412)	(11,002,824)

STATEMENT AS OF JUNE 30, 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 .....	811,496,944	395,784,143	1,080,176,945
2. Net investment income .....	139,548,620	123,368,265	253,884,517
3. Miscellaneous income .....	72,949,518	66,733,665	141,766,289
4. Total (Lines 1 to 3) .....	1,023,995,082	585,886,073	1,475,827,750
5. Benefit and loss related payments .....	240,812,470	326,994,834	579,298,212
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	17,732,621	3,018,053	12,829,305
7. Commissions, expenses paid and aggregate write-ins for deductions .....	263,706,934	195,895,168	436,626,352
8. Dividends paid to policyholders .....	447,060	407,925	810,948
9. Federal and foreign income taxes paid (recovered) net of \$ ..... 4,018,408 tax on capital gains (losses) .....	(69,317,162)	4,046,909	5,686,134
10. Total (Lines 5 through 9) .....	453,381,923	530,362,889	1,035,250,951
11. Net cash from operations (Line 4 minus Line 10) .....	570,613,159	55,523,184	440,576,799
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	341,992,484	307,214,977	612,268,759
12.2 Stocks .....			
12.3 Mortgage loans .....	57,678,767	56,962,137	77,047,265
12.4 Real estate .....			
12.5 Other invested assets .....	44,993		
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....			
12.7 Miscellaneous proceeds .....	30,720,877	48,270,490	75,771,354
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	430,437,121	412,447,604	765,087,378
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	749,275,394	675,934,857	1,306,994,187
13.2 Stocks .....			
13.3 Mortgage loans .....	311,095,000	73,130,000	235,745,000
13.4 Real estate .....			
13.5 Other invested assets .....	7,236,112		
13.6 Miscellaneous applications .....	20,092,882	5,801,503	95,402,010
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	1,087,699,388	754,866,360	1,638,141,197
14. Net increase (or decrease) in contract loans and premium notes .....	4,367,045	3,636,372	5,345,240
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(661,629,312)	(346,055,128)	(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 .....	(68,444)	62,974	(622,376)
16.5 Dividends to stockholders .....			
16.6 Other cash provided (applied) .....	67,544,514	244,865,824	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) .....	67,476,070	294,928,798	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) ..	(23,540,083)	4,396,854	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) .....	100,881,666	5,978,570	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 .....	542,576,662	405,157,775	913,634,320
3.   Ordinary individual annuities .....	393,820,016	135,819,968	451,847,989
4.   Credit life (group and individual) .....			
5.   Group life insurance .....			
6.   Group annuities .....	1,353,481	328,183	1,852,064
7.   A & H - group .....	25	25	50
8.   A & H - credit (group and individual) .....			
9.   A & H - other .....	224,261	24,295	139,184
10.   Aggregate of all other lines of business .....			
11.   Subtotal .....	937,974,445	541,330,247	1,367,473,607
12.   Deposit-type contracts .....			
13.   Total	937,974,445	541,330,247	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 June 30, 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	\$ (92,332,596)	\$ (122,430,847)
Prescribed Practices: NONE	OH	-	-
Permitted Practices: NONE	OH	-	-
Net Income, NAIC SAP		<u>\$ (92,332,596)</u>	<u>\$ (122,430,847)</u>
<u>Surplus</u>			
Statutory Capital and Surplus	OH	\$ 572,969,911	\$ 690,622,571
Prescribed Practices: NONE	OH	-	-
Permitted Practices:			
NONE	OH	-	-
Subsidiary valuation	VT	<u>66,000,000</u>	<u>66,000,000</u>
Statutory Capital and Surplus, NAIC SAP		<u>\$ 506,969,911</u>	<u>\$ 624,622,571</u>

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.



STATEMENT AS OF JUNE 30, 2015 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

- (3) The following table summarizes other-than-temporary impairments for loan-backed securities recognized in the current reporting period based on the fact that the present value of projected cash flows expected to be collected was less than the amortized cost basis of the securities.

As of June 30,2015						
CUSIP	Amortized Cost Before Current Period OTTI	Present value of projected cash flows	Recognized other-than- temporary impairment	Amortized cost after other-than- temporary impairment	Fair value at time of OTTI	Date of Financial Statement where reported
00253CHS9	326,905	146,994	179,911	146,994	115,469	Q2 '15
Total			<u>\$ 179,911</u>			

- (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 June 30, 2015		
a. The aggregate amount of unrealized losses:		
1. Less than 12 Months	\$	(840,821)
2. 12 Months or Longer	\$	<u>(8,292,905)</u>
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	\$	75,952,169
2. 12 Months or Longer	\$	<u>41,543,886</u>

- (5) The Company reviews all loan-backed and structured securities in which the fair value of the given security is less than the amortized cost to determine if a given security is other-than-temporarily impaired. The Company examines characteristics of the underlying collateral, such as delinquency and default rates, the quality of the underlying borrower, the type of collateral in the pool, the vintage year of the collateral, subordination levels within the structure of the collateral pool, 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
- \$ 49,429,145

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.



## STATEMENT AS OF JUNE 30, 2015 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

- (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.

(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 U.S. 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.

- (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.

STATEMENT AS OF JUNE 30, 2015 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

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.

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 June 30, 2015:

As of June 30, 2015					
	Level 1	Level 2	Level 3	Total	
Assets at fair value					
Bonds:					
Industrial & miscellaneous	\$ -	\$ 5,440	\$ 15,687	\$ 21,127	
Total bonds	\$ -	\$ 5,440	\$ 15,687	\$ 21,127	
Derivative assets	\$ -	\$ -	\$ 18,258,438	\$ 18,258,438	
Separate account assets <sup>1</sup>	1,373,549,687	-	-	1,373,549,687	
Total assets at fair value	\$ 1,373,549,687	\$ 5,440	\$ 18,274,125	\$ 1,391,829,252	

<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 six months ended June 30, 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 June 30, 2015
Assets at fair value										
Bonds:										
Industrial & miscellaneous	\$ 54,803	\$ -	\$ -	\$ -	\$ (101,512)	\$ 62,396	\$ -	\$ -	\$ -	\$ 15,687
Total bonds	\$ 54,803	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 15,687
Derivative assets	\$ 16,967,740	\$ -	\$ -	\$ (1,613,749)	\$ -	\$ 12,486,018	\$ -	\$ (9,581,571)	\$ -	\$ 18,258,438
Total assets at fair value	\$ 17,022,543	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 18,274,125

The following table presents the rollforward of Level 3 financial assets and liabilities held at fair value during the three months ended June 30, 2015:

	Balance March 31, 2015	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 June 30, 2015
Assets at fair value										
Industrial & miscellaneous	\$ 11,083	\$ -	\$ -	\$ -	\$ (44,085)	\$ 48,689	\$ -	\$ -	\$ -	\$ 15,687
Total bonds	\$ 11,083	\$ -	\$ -	\$ -	\$ (44,085)	\$ 48,689	\$ -	\$ -	\$ -	\$ 15,687
Derivative assets	\$ 20,098,343	\$ -	\$ -	\$ (1,501,521)	\$ -	\$ 5,239,318	\$ -	\$ (5,577,702)	\$ -	\$ 18,258,438
Total assets at fair value	\$ 20,109,426	\$ -	\$ -	\$ (1,501,521)	\$ (44,085)	\$ 5,288,007	\$ -	\$ (5,577,702)	\$ -	\$ 18,274,125

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 June 30, 2015:

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Assets:						
Bonds	\$ 5,822,579,217	\$ 5,697,594,202	\$ 65,283,093	\$ 5,628,301,198	\$ 128,994,926	\$ -
Common stocks	-	-	-	-	-	-
Mortgage loans	936,523,802	949,495,073	-	-	936,523,802	-
Short-term investments	91,257,151	91,257,151	-	91,257,151	-	-
Derivative assets	4,985,808	4,610,200	-	4,985,808	-	-
Policy loans	47,059,242	47,059,242	-	-	47,059,242	-
Securities lending collateral assets	49,429,145	49,429,145	49,429,145	-	-	-
Total assets	\$ 6,951,834,365	\$ 6,839,445,013	\$ 114,712,238	\$ 5,724,544,157	\$ 1,112,577,970	\$ -
Liabilities:						
Investment contracts	\$ 3,475,293,869	\$ 3,262,625,559	\$ -	\$ -	\$ 3,475,293,869	\$ -
Derivative liabilities	703,566	586,000	-	703,566	-	-
Total Liabilities	\$ 3,475,997,435	\$ 3,263,211,559	\$ -	\$ 703,566	\$ 3,475,293,869	\$ -

D. Not Practicable to Estimate Fair Value – Not applicable.

(21) Other Items

No significant changes from prior year end.

STATEMENT AS OF JUNE 30, 2015 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

(22) Events Subsequent

Type I – Recognized Subsequent Events:

Subsequent events have been considered through August 11, 2015 for the statutory statement issued on August 14, 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 August 11, 2015 for the statutory statement issued on August 14, 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.

(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.

STATEMENT AS OF JUNE 30, 2015 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? .....

Yes [ ] No [ X ]
- 1.2

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

Yes [ ] No [ ]
- 2.1

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

Yes [ ] No [ X ]
- 2.2

If yes, date of change: .....
- 3.1

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 [ X ] No [ ]
- 3.3

If the response to 3.2 is yes, provide a brief description of those changes.  
Four companies (Nationwide Retirement Solutions, Inc. of Arizona, Nationwide Retirement Solutions, Inc. of Ohio, Nationwide Retirement Solutions, Inc. of Texas, and Nationwide Retirement Solutions Insurance Agency, Inc.) were merged into their parent entity Nationwide Retirement Solutions, Inc.
- 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.

<sup>1</sup> Name of Entity	<sup>2</sup> NAIC Company Code	<sup>3</sup> 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.

<sup>1</sup> Affiliate Name	<sup>2</sup> Location (City, State)	<sup>3</sup> FRB	<sup>4</sup> OCC	<sup>5</sup> FDIC	<sup>6</sup> 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

STATEMENT AS OF JUNE 30, 2015 OF THE  NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**GENERAL INTERROGATORIES**

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? .....  
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;  
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;  
(c) Compliance with applicable governmental laws, rules and regulations;  
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and  
(e) Accountability for adherence to the code.

Yes [ X ] No [   ]
- 9.11

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

Has the code of ethics for senior managers been amended? .....

Yes [   ] No [ X ]
- 9.21

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

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

Yes [   ] No [ X ]
- 9.31

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

**FINANCIAL**

- 10.1

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

Yes [ X ] No [   ]
- 10.2

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

\$.....2,893,557

**INVESTMENT**

- 11.1

Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) .....

Yes [   ] No [ X ]
- 11.2

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

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

\$.....7,191,119
13.

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

\$.....
- 14.1

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

Yes [ X ] No [   ]
- 14.2

If yes, please complete the following:
- |   | 1   | 2  |
|---|---|--|
|   | Prior Year-End<br>Book/Adjusted<br>Carrying Value | Current Quarter<br>Book/Adjusted<br>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                                  | \$.....4,161,096                                   |
| 14.26 All Other .....   | \$.....67,247,288                                 | \$.....70,224,886                                  |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$.....71,463,468                                 | \$.....74,385,982                                  |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....                       | \$.....   | \$.....  |
- 15.1

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

Yes [ X ] No [   ]
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? .....  
If no, attach a description with this statement.

Yes [ X ] No [   ]

STATEMENT AS OF JUNE 30, 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. ....

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 .....

16.3 Total payable for securities lending reported on the liability page. ....
- \$

49,429,145

\$

49,429,145

\$

49,425,759

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 [ X ] No [ ]
- 17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1	2
Name of Custodian(s)	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	2	3
Name(s)	Location(s)	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 [ X ]
- 17.4 If yes, give full information relating thereto:

1	2	3	4
Old Custodian	New Custodian	Date of Change	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	2	3
Central Registration Depository	Name(s)	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 [ X ] 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

\$

949,495,073

1.14

Total Mortgages in Good Standing

\$

949,495,073

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)

\$

949,495,073

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

401.021 %

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

3.246 %

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

[illegible]

STATEMENT AS OF JUNE 30, 2015 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year To Date - Allocated by States and Territories

States, Etc.			1	Direct Business Only					
				Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
				2 Life Insurance Premiums	3 Annuity Considerations				
Active Status									
1.	Alabama .....	AL	L	3,723,874		4,055	2,255,933	5,983,862	
2.	Alaska .....	AK	L	388,259			414,552	802,811	
3.	Arizona .....	AZ	L	13,108,848		240	16,977,590	30,086,678	
4.	Arkansas .....	AR	L	2,414,704		1,393	2,196,188	4,612,285	
5.	California .....	CA	L	97,077,680	47,102		52,820,809	149,945,591	
6.	Colorado .....	CO	L	5,459,746	120,055	6,102	6,951,265	12,537,168	
7.	Connecticut .....	CT	L	7,209,909			4,066,175	11,276,084	
8.	Delaware .....	DE	L	4,370,899		1,083	1,869,438	6,241,420	
9.	District of Columbia .....	DC	L	934,123			197,977	1,132,100	
10.	Florida .....	FL	L	34,911,378	112,684	214	29,656,665	64,680,941	
11.	Georgia .....	GA	L	10,509,027		7,618	9,710,562	20,227,207	
12.	Hawaii .....	HI	L	4,492,701	105,972		4,934,236	9,532,909	
13.	Idaho .....	ID	L	581,264		2,650	1,564,446	2,148,360	
14.	Illinois .....	IL	L	21,541,057	120,262	6,604	11,603,678	33,271,601	
15.	Indiana .....	IN	L	4,214,737	199,690		8,050,339	12,464,766	
16.	Iowa .....	IA	L	3,178,790		1,095	4,637,336	7,817,221	
17.	Kansas .....	KS	L	3,036,644		1,567	3,028,354	6,066,565	
18.	Kentucky .....	KY	L	3,986,095		2,248	2,636,045	6,624,388	
19.	Louisiana .....	LA	L	2,611,695		3,125	4,397,453	7,012,273	
20.	Maine .....	ME	L	574,814			224,900	799,714	
21.	Maryland .....	MD	L	14,644,007		8,370	8,382,158	23,034,535	
22.	Massachusetts .....	MA	L	8,698,579		5,364	7,144,012	15,847,955	
23.	Michigan .....	MI	L	26,571,231	127,409	7,663	16,338,469	43,044,772	
24.	Minnesota .....	MN	L	7,699,046	109,668	302	2,946,979	10,755,995	
25.	Mississippi .....	MS	L	2,611,471		1,186	1,353,705	3,966,362	
26.	Missouri .....	MO	L	8,038,131		6,793	3,919,235	11,964,159	
27.	Montana .....	MT	L	225,434			1,394,874	1,620,308	
28.	Nebraska .....	NE	L	2,441,208		338	2,322,668	4,764,214	
29.	Nevada .....	NV	L	1,411,460		1,740	1,860,752	3,273,952	
30.	New Hampshire .....	NH	L	81,910			1,779,123	1,861,033	
31.	New Jersey .....	NJ	L	25,892,289			8,677,083	34,569,372	
32.	New Mexico .....	NM	L	823,265			716,915	1,540,180	
33.	New York .....	NY	N	414,630			15,149,826	15,564,456	
34.	North Carolina .....	NC	L	23,335,902	61,808	19,979	15,327,799	38,745,488	
35.	North Dakota .....	ND	L	776,148			158,007	934,155	
36.	Ohio .....	OH	L	25,632,636	118,722	30,007	36,866,717	62,648,082	
37.	Oklahoma .....	OK	L	3,591,307		1,040	1,535,173	5,127,520	
38.	Oregon .....	OR	L	2,770,301	144,306	73	2,742,594	5,657,274	
39.	Pennsylvania .....	PA	L	36,290,786	281,321	31,866	20,263,205	56,867,178	
40.	Rhode Island .....	RI	L	2,239,716		239	342,682	2,582,637	
41.	South Carolina .....	SC	L	6,473,338		7,164	3,700,409	10,180,911	
42.	South Dakota .....	SD	L	11,597,347			340,400	11,937,747	
43.	Tennessee .....	TN	L	8,488,468	150,215	7,698	10,617,708	19,264,089	
44.	Texas .....	TX	L	53,751,232		32,972	29,440,343	83,224,547	
45.	Utah .....	UT	L	3,236,672		3,490	2,593,834	5,833,996	
46.	Vermont .....	VT	L	576,996		1,988		578,984	
47.	Virginia .....	VA	L	20,397,677		5,318	11,766,159	32,169,154	
48.	Washington .....	WA	L	10,479,428	46,211	3,859	4,722,350	15,251,848	
49.	West Virginia .....	WV	L	3,250,745		3,812	6,553,805	9,808,362	
50.	Wisconsin .....	WI	L	3,620,688	144,183	4,355	4,483,342	8,252,568	
51.	Wyoming .....	WY	L	446,934		676	121,993	569,603	
52.	American Samoa .....	AS	N	1,425				1,425	
53.	Guam .....	GU	N	1,687				1,687	
54.	Puerto Rico .....	PR	N	5,592			1,239,724	1,245,316	
55.	U.S. Virgin Islands .....	VI	N	45,874				45,874	
56.	Northern Mariana Islands .....	MP	N						
57.	Canada .....	CAN	N	20,283				20,283	
58.	Aggregate Other Aliens .....	OT	XXX	167,299	287,909			455,208	
59.	Subtotal .....	(a)	50	541,077,386	2,177,517	224,286	392,995,984	936,475,173	
90.	Reporting entity contributions for employee benefits plans .....	XXX							
91.	Dividends or refunds applied to purchase paid-up additions and annuities .....	XXX		278,056				278,056	
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		95,095				95,095	
94.	Aggregate or other amounts not allocable by State .....	XXX							
95.	Totals (Direct Business) .....	XXX		541,450,537	2,177,517	224,286	392,995,984	936,848,324	
96.	Plus Reinsurance Assumed .....	XXX		4,388				4,388	
97.	Totals (All Business) .....	XXX		541,454,925	2,177,517	224,286	392,995,984	936,852,712	
98.	Less Reinsurance Ceded .....	XXX		95,653,682	4,802		28,128,389	123,786,873	
99.	Totals (All Business) less Reinsurance Ceded .....	XXX		445,801,243	2,172,715	224,286	364,867,595	813,065,839	
DETAILS OF WRITE-INS									
58001.	Foreign - Other .....	XXX		167,299	287,909			455,208	
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		167,299	287,909			455,208	
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							

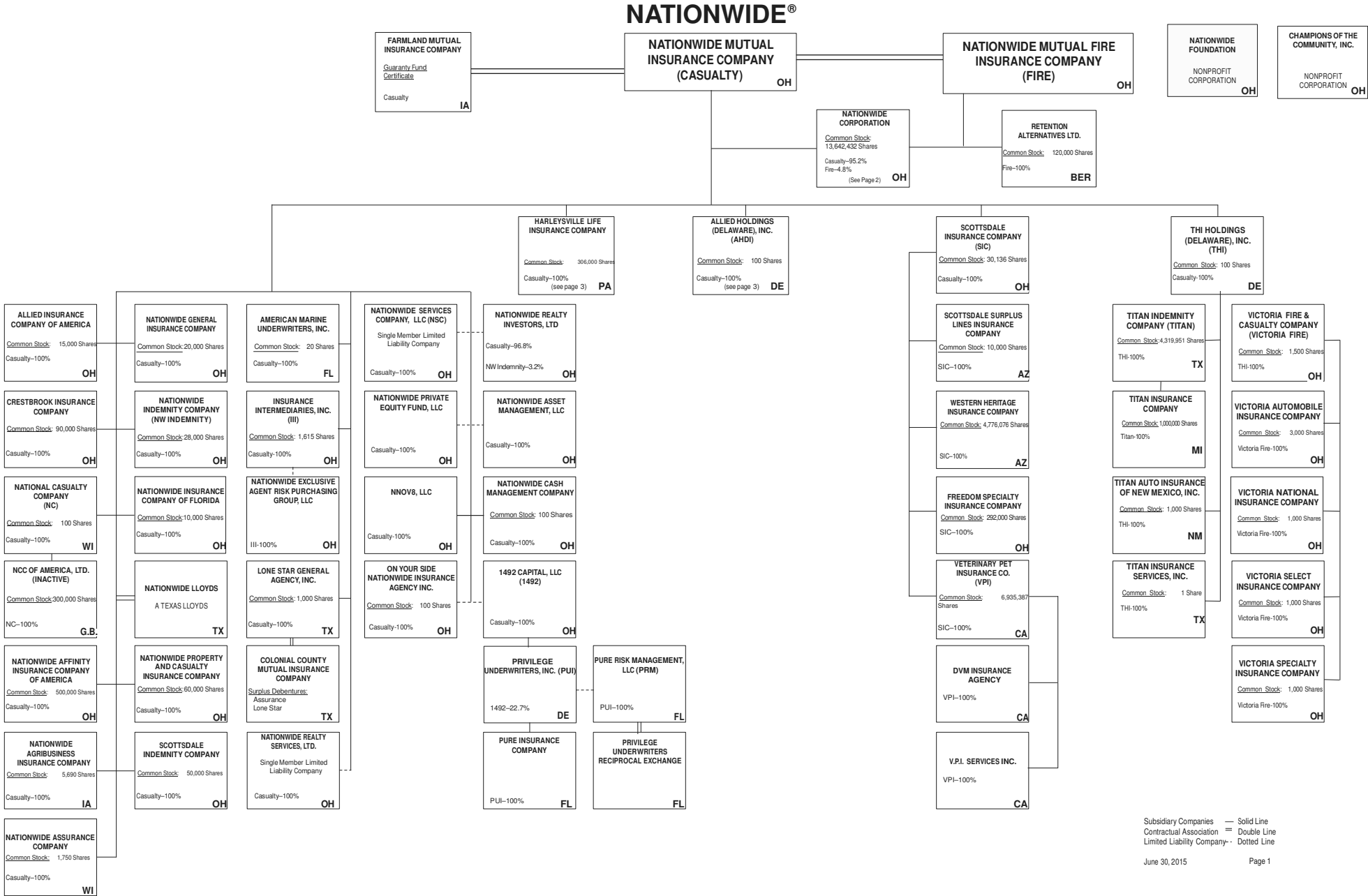
(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business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

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

STATEMENT AS OF JUNE 30, 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



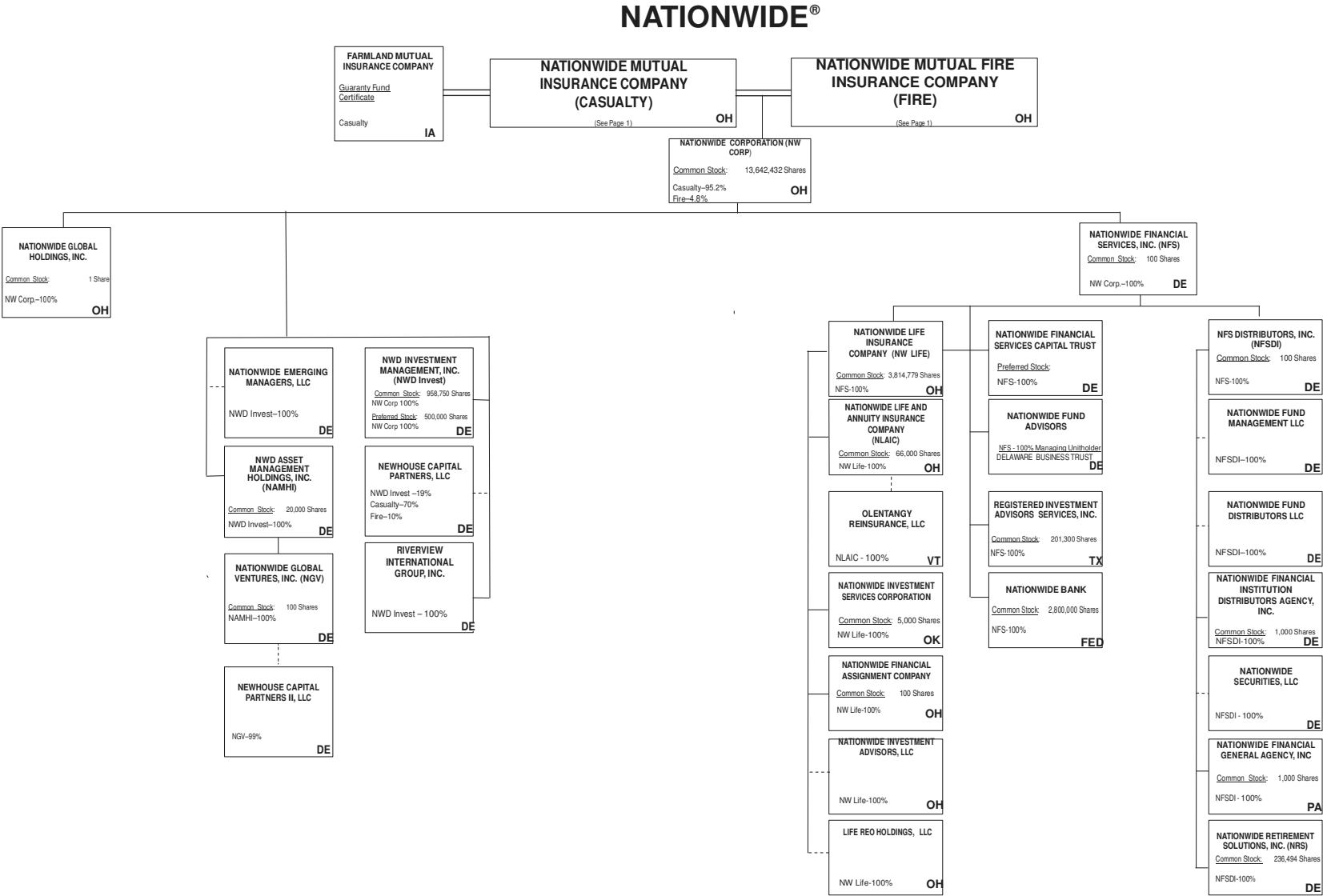
Subsidiary Companies — Solid Line  
Contractual Association = Double Line  
Limited Liability Company - - Dotted Line

(Casualty/Fire subsidiaries)

STATEMENT AS OF JUNE 30, 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**

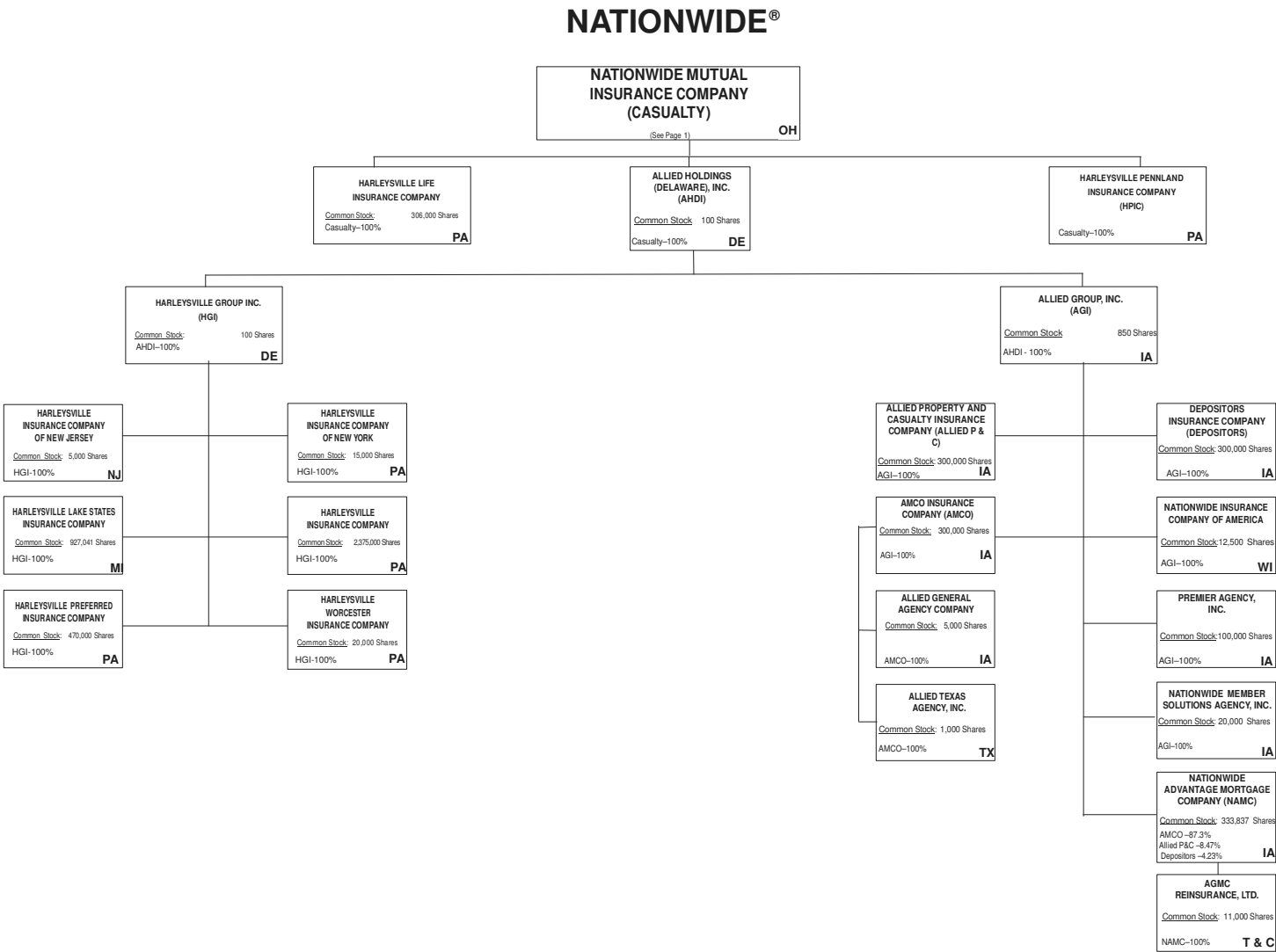


Subsidiary Companies — Solid Line  
Contractual Association — Double Line  
Limited Liability Company - - Dotted Line

STATEMENT AS OF JUNE 30, 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



STATEMENT AS OF JUNE 30, 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 JUNE 30, 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	4869474			1015 Long Street, 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	4869465			820 Goodale Boulevard, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866				840 Third Avenue, 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 Avenue, 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	4287247			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			Allied Holdings (Delaware), Inc.	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	
							ALLIED Property and Casualty Insurance Company	IA	IA	ALLIED Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	42579	42-1201931	4287144			ALLIED Texas Agency, Inc.	TX	IA	AMCO Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide	19100	42-1527863	4287238			AMCO Insurance Company	IA	IA	ALLIED Group, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		42-6054959	4287153			American Marine Underwriters, Inc.	FL	IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		59-1031596	4288011			Anderson Meadows, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309	4595036			Arena District CA I, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283	4591177			Arena District Owners Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
0140	Nationwide		90-0280710				BCCS Investment Fund LLC	DE	NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-3624379	4595371			Berkshire Crossing Development, LLC	DE	NIA	NorthStar Commercial Development, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		26-4083207	4869447			Boulevard Inn Limited Liability Company	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	94.800	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-1184438	4594842			Broad Street Retail, LLC	DE	NIA	Nationwide Realty Investors, Ltd.	Ownership	60.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		31-1555487	4593658			Brooke School Investment Fund, LLC	DE	OTH	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	2
0140	Nationwide		20-3624379	4595531			CHP New Markets Investment Fund, LLC	OH	OTH	Nationwide Mutual Insurance Company	Limited partner /no control	50.000	Other non-Nationwide	1
0140	Nationwide		26-0899413	3730540			CNRI-Cannonsport Condominium, LLC	OH	NIA	CNRI-Cannonsport, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-1618232	4595241			CNRI- Cannonsport, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		20-1618232	4595045										

STATEMENT AS OF JUNE 30, 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)	*
.....	.....	.....	.....	.....	.....	.....	Co-Investment Fund, LLC .....	..DE.....	..OTH.....	Other non-Nationwide .....	n/a .....	.....	Other non-Nationwide .....	.....2.....
.....0140.....	Nationwide .....	.....	31-1579973 .....	.....	.....	.....	COLHOC Limited Partnership .....	..OH.....	..NIA.....	NRI Arena, LLC .....	Ownership.....	30.760 .....	Other non-Nationwide .....	.....
.....0140.....	Nationwide .....	29262 .....	74-1061659 .....	4288057 .....	.....	.....	Colonial County Mutual Insurance Company .....	..TX.....	..OTH.....	Other non-Nationwide .....	contract .....	.....	Other non-Nationwide .....	.....2.....
.....0140.....	Nationwide .....	.....	45-4901238 .....	.....	.....	.....	Columbus Arena Management, LLC .....	..OH.....	..OTH.....	Other non-Nationwide .....	.....	.....	Other non-Nationwide .....	.....2.....
.....0140.....	Nationwide .....	.....	04-3750770 .....	4595951 .....	.....	.....	Continental/North Shore I, L.P. ....	..OH.....	..NIA.....	Continental/NRI North Shore Investments, LLC .....	Ownership.....	100.000 .....	Nationwide Mutual Insurance Company .....	.....
.....0140.....	Nationwide .....	.....	20-0366090 .....	3327212 .....	.....	.....	Continental/North Shore II, L.P. ....	..OH.....	..NIA.....	Continental/NRI North Shore Investments, LLC .....	Ownership.....	100.000 .....	Nationwide Mutual Insurance Company .....	.....
.....0140.....	Nationwide .....	.....	20-0142724 .....	4588177 .....	.....	.....	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 .....	.....	26-4177534 .....	4595670 .....	.....	.....	Cotton Mill Partners, LLC .....	..VA.....	..NIA.....	Nationwide Property and Casualty Insurance Company .....	Ownership.....	50.000 .....	Nationwide Mutual Insurance Company .....	.....1.....
.....0140.....	Nationwide .....	18961 .....	68-0066866 .....	4288178 .....	.....	.....	Crestbrook Insurance Company .....	..OH.....	..IA.....	Nationwide Mutual Insurance Company .....	Ownership.....	100.000 .....	Nationwide Mutual Insurance Company .....	.....
.....0140.....	Nationwide .....	.....	31-1486309 .....	4590255 .....	.....	.....	Crewville, Ltd. ....	..OH.....	..NIA.....	Nationwide Realty Investors, Ltd. ....	Ownership.....	100.000 .....	Nationwide Mutual Insurance Company .....	.....
.....0140.....	Nationwide .....	42587 .....	42-1207150 .....	4287162 .....	.....	.....	Depositors Insurance Company .....	..IA.....	..IA.....	ALLIED Group, Inc. ....	Ownership.....	100.000 .....	Nationwide Mutual Insurance Company .....	.....
.....0140.....	Nationwide .....	.....	46-4104813 .....	.....	.....	.....	Discover Affordable Housing Investment Fund I LLC .....	..OH.....	..OTH.....	Other non-Nationwide .....	n/a .....	.....	Other non-Nationwide .....	.....2.....
.....0140.....	Nationwide .....	.....	33-0096671 .....	4287694 .....	.....	.....	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 .....	.....	20-1945276 .....	4590590 .....	.....	.....	East of Madison, LLC .....	..DE.....	..NIA.....	ND La Quinta Partners, LLC .....	Ownership.....	76.090 .....	Nationwide Mutual Insurance Company .....	.....1.....
.....0140.....	Nationwide .....	.....	20-5268940 .....	4595689 .....	.....	.....	ELH Investments LLC .....	..DE.....	..OTH.....	Nationwide Mutual Insurance Company .....	Ownership.....	100.000 .....	Nationwide Mutual Insurance Company .....	.....2.....
.....0140.....	Nationwide .....	13838 .....	42-0618271 .....	4569372 .....	.....	.....	Farmland Mutual Insurance Company .....	..IA.....	..OTH.....	Other non-Nationwide .....	debt .....	.....	Other non-Nationwide .....	.....2.....
.....0140.....	Nationwide .....	22209 .....	75-6013587 .....	4287676 .....	.....	.....	Freedom Specialty Insurance Company (fka Atlantic Insurance Company) .....	..OH.....	..IA.....	Scottsdale Insurance Company .....	Ownership.....	100.000 .....	Nationwide Mutual Insurance Company .....	.....
.....0140.....	Nationwide .....	.....	46-4736379 .....	.....	.....	.....	GPN-1 Property Owners Association, Inc. ....	..OH.....	..OTH.....	Other non-Nationwide .....	n/a .....	.....	Other non-Nationwide .....	.....2.....
.....0140.....	Nationwide .....	.....	20-4939866 .....	4590808 .....	.....	.....	Grandview Yard Hotel Holdings, LLC .....	..OH.....	..NIA.....	NRI Equity Land Investments, LLC .....	Ownership.....	100.000 .....	Nationwide Mutual Insurance Company .....	.....
.....0140.....	Nationwide .....	.....	20-4939866 .....	4590826 .....	.....	.....	Grandview Yard Hotel, LLC .....	..OH.....	..NIA.....	Grandview Yard Hotel Holdings, LLC .....	Ownership.....	100.000 .....	Nationwide Mutual Insurance Company .....	.....
.....0140.....	Nationwide .....	.....	51-0241172 .....	3582909 .....	.....	.....	Harleysville Group Inc. ....	..DE.....	..NIA.....	Allied Holdings (Delaware), Inc. ....	Ownership.....	100.000 .....	Nationwide Mutual Insurance Company .....	.....
.....0140.....	Nationwide .....	23582 .....	41-0417250 .....	4442260 .....	.....	.....	Harleysville Insurance Company .....	..PA.....	..IA.....	Harleysville Group, Inc. ....	Ownership.....	100.000 .....	Nationwide Mutual Insurance Company .....	.....
.....0140.....	Nationwide .....	42900 .....	16-1075588 .....	4442158 .....	.....	.....	Harleysville Insurance Company of New Jersey .....	..NJ.....	..IA.....	Harleysville Group, Inc. ....	Ownership.....	100.000 .....	Nationwide Mutual Insurance Company .....	.....
.....0140.....	Nationwide .....	10674 .....	23-2864924 .....	4442242 .....	.....	.....	Harleysville Insurance Company of New York .....	..PA.....	..IA.....	Harleysville Group, Inc. ....	Ownership.....	100.000 .....	Nationwide Mutual Insurance Company .....	.....
.....0140.....	Nationwide .....	14516 .....	38-3198542 .....	4442251 .....	.....	.....	Harleysville Lake States Insurance Company .....	..MI.....	..IA.....	Harleysville Group, Inc. ....	Ownership.....	100.000 .....	Nationwide Mutual Insurance Company .....	.....
.....0140.....	Nationwide .....	64327 .....	23-1580983 .....	4440659 .....	.....	.....	Harleysville Life Insurance Company .....	..PA.....	..IA.....	Nationwide Mutual Insurance Company .....	Ownership.....	100.000 .....	Nationwide Mutual Insurance Company .....	.....
.....0140.....	Nationwide .....	.....	23-2612951 .....	4442149 .....	.....	.....	Harleysville Pennland Insurance Company .....	..PA.....	..IA.....	Nationwide Mutual Insurance Company .....	Ownership.....	100.000 .....	Nationwide Mutual Insurance Company .....	.....
.....0140.....	Nationwide .....	35696 .....	23-2384978 .....	4442288 .....	.....	.....	Harleysville Preferred Insurance Company .....	..PA.....	..IA.....	Harleysville Group, Inc. ....	Ownership.....	100.000 .....	Nationwide Mutual Insurance Company .....	.....
.....0140.....	Nationwide .....	26182 .....	04-1989660 .....	4442372 .....	.....	.....	Harleysville Worcester Insurance Company .....	..PA.....	..IA.....	Harleysville Group, Inc. ....	Ownership.....	100.000 .....	Nationwide Mutual Insurance Company .....	.....
.....0140.....	Nationwide .....	.....	32-0051216 .....	4596903 .....	.....	.....	Hideaway Properties Corp. ....	..CA.....	..OTH.....	Nationwide Realty Investors, Ltd. ....	Ownership.....	50.000 .....	Nationwide Mutual Insurance Company .....	.....1.....
.....0140.....	Nationwide .....	.....	31-0871532 .....	4288020 .....	.....	.....	Insurance Intermediaries, Inc. ....	..OH.....	..IA.....	Nationwide Mutual Insurance Company .....	Ownership.....	100.000 .....	Nationwide Mutual Insurance Company .....	.....
.....0140.....	Nationwide .....	.....	31-1486309 .....	4097802 .....	.....	.....	Jerome Village Company, LLC .....	..OH.....	..NIA.....	Nationwide Realty Investors, Ltd. ....	Ownership.....	100.000 .....	Nationwide Mutual Insurance Company .....	.....
.....0140.....	Nationwide .....	.....	46-2974590 .....	.....	.....	.....	Jerome Village Master Property Owners Association .....	..OH.....	..OTH.....	Other non-Nationwide .....	n/a .....	.....	Other non-Nationwide .....	.....2.....
.....0140.....	Nationwide .....	.....	46-2956640 .....	.....	.....	.....	Jerome Village Residential Property Owners Association, Inc. ....	..OH.....	..OTH.....	Other non-Nationwide .....	n/a .....	.....	Other non-Nationwide .....	.....2.....
.....0140.....	Nationwide .....	.....	31-1486309 .....	4590312 .....	.....	.....	JV Developers, LLC .....	..OH.....	..OTH.....	Nationwide Realty Investors, Ltd. ....	Ownership.....	100.000 .....	Nationwide Mutual Insurance Company .....	.....2.....
.....0140.....	Nationwide .....	.....	20-2137188 .....	4595698 .....	.....	.....	Leaguers Investment Fund, LLC .....	..DE.....	..OTH.....	Nationwide Mutual Insurance Company .....	Ownership.....	100.000 .....	Nationwide Mutual Insurance Company .....	.....2.....
.....0140.....	Nationwide .....	.....	56-3789187 .....	4286969 .....	.....	.....	Life REO Holdings, LLC .....	..OH.....	..NIA.....	Nationwide Life Insurance Company .....	Ownership.....	100.000 .....	Nationwide Mutual Insurance Company .....	.....
.....0140.....	Nationwide .....	.....	74-1395229 .....	4288039 .....	.....	.....	Lone Star General Agency, Inc. ....	..TX.....	..IA.....	Nationwide Mutual Insurance Company .....	Ownership.....	100.000 .....	Nationwide Mutual Insurance Company .....	.....

### 13.2

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
											Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage		
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	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)			Ultimate Controlling Entity(ies)/Person(s)	*
.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	
							National Casualty Company of America, Ltd.							
.0140	Nationwide			4614900				.GBR	.IA	National Casualty 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	1
										ALLIED Property & Casualty Insurance Company				
.0140	Nationwide		42-1154244	2889795			Nationwide Advantage Mortgage Company	.IA	.NIA	Company	Ownership	8.470	Nationwide Mutual Insurance Company	1
.0140	Nationwide		42-1154244	2889795			Nationwide Advantage Mortgage Company	.IA	.NIA	Depositors Insurance Company	Ownership	4.230	Nationwide Mutual Insurance Company	1
							Nationwide Affinity Insurance Company of America	.OH	.IA					
.0140	Nationwide	26093	48-0470690	4288196			Nationwide Agribusiness Insurance Company	.IA	.IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
.0140	Nationwide	28223	42-1015537	4288208			Nationwide Alternative Investments, LLC	.OH	.NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
.0140	Nationwide		20-5976272	4595910			Nationwide Arena, LLC	.OH	.NIA	NRI Arena, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
.0140	Nationwide		31-1578869	4288075			Nationwide Asset Management, LLC	.OH	.NIA	Nationwide Mutual Insurance Company	Ownership	90.000	Nationwide Mutual Insurance Company	1
.0140	Nationwide		20-8670712	4288114			Nationwide Assurance Company	.WI	.IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
.0140	Nationwide	10723	95-0639970	4288217			Nationwide Bank		.OTH	Nationwide Financial Services, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	2
.0140	Nationwide		31-1592130	2729677			Nationwide Cash Management Company	.OH	.NIA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
.0140	Nationwide		31-1036287	4288123			Nationwide Corporation	.OH	.NIA	Nationwide Mutual Insurance Company	Ownership	95.200	Nationwide Mutual Insurance Company	1
			31-4416546	3828081						Nationwide Mutual Fire Insurance Company				
.0140	Nationwide		31-4416546	3828081			Nationwide Corporation	.OH	.NIA		Ownership	4.800	Nationwide Mutual Insurance Company	1
.0140	Nationwide		04-3679407	4286839			Nationwide Emerging Managers, LLC	.DE	.NIA	NWD Investment Management, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
							Nationwide Exclusive Agent Risk Purchasing Group, LLC	.OH	.NIA	Insurance Intermediaries, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
.0140	Nationwide		05-0630007	4288048			Nationwide Financial Assignment Company	.OH	.NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
.0140	Nationwide		31-1667326	4286932			Nationwide Financial General Agency, Inc.	.PA	.NIA	NFS Distributors, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
.0140	Nationwide		23-2412039	4287087			Nationwide Financial Institution Distributors Agency, Inc.	.DE	.NIA	NFS Distributors, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
.0140	Nationwide		31-1316276	4287069			Nationwide Financial Services Capital Trust	.DE	.NIA	Nationwide Financial Services, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
.0140	Nationwide		31-6554353	4286978			Nationwide Financial Services, Inc.	.DE	.NIA	Nationwide Corporation	Ownership	100.000	Nationwide Mutual Insurance Company	
.0140	Nationwide		31-1486870	3828063			Nationwide Foundation	.OH	.OTH	Other non-Nationwide	n/a		Other non-Nationwide	2
.0140	Nationwide		31-6022301				Nationwide Fund Advisors	.DE	.NIA	Nationwide Financial Services, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
.0140	Nationwide		52-6969857	4286996			Nationwide Fund Distributors LLC	.DE	.NIA	NFS Distributors, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
.0140	Nationwide		31-1748721	4287050			Nationwide Fund Management LLC	.DE	.NIA	NFS Distributors, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
.0140	Nationwide		31-0900518	4287041			Nationwide General Insurance Company	.OH	.IA	Nationwide Mutual Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
.0140	Nationwide	23760	31-4425763	4287957			Nationwide Global Holdings, Inc.	.OH	.NIA	Nationwide Corporation	Ownership	100.000	Nationwide Mutual Insurance Company	
.0140	Nationwide		31-1570938	4286398						Nationwide Asset Management Holdings, Inc.				
.0140	Nationwide		04-3732385	4286857			Nationwide Global Ventures, Inc.	.DE	.NIA	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	
							Nationwide Investment Services Corporation							
.0140	Nationwide		73-0988442	4286923				.OK	.NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
							Nationwide Life and Annuity Insurance Company	.OH	.RE	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
.0140	Nationwide	92657	31-1000740	2995098			Nationwide Life Insurance Company	.OH	.UDP	Nationwide Financial Services, Inc.	Ownership	100.000	Nationwide Mutual Insurance Company	
.0140	Nationwide	66869	31-4156830	2819288			Nationwide Life Tax Credit Partners 2002-A, LLC	.OH	.NIA	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	2
			13-4212969	4596127			Nationwide Life Tax Credit Partners 2002-B, LLC	.OH	.NIA	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	2
.0140	Nationwide		01-0749754	4595960				.OH	.NIA	Nationwide Life Insurance Company				

STATEMENT AS OF JUNE 30, 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	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Perce-ntage	Ultimate Controlling Entity(ies)/Person(s)	*
...0140 ...	Nationwide .....		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.....		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				Nationwide Mutual Capital I, LLC	..DE..	...NIA.....	Nationwide Mutal Capital, LLC	Ownership.....	...100.000	Nationwide Mutual Insurance Company .	.....

STATEMENT AS OF JUNE 30, 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	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	*
...0140 ...	Nationwide .....		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 .....	.....	Other non-Nationwide .....	.....2 .....
...0140 ...	Nationwide .....	..23787 .....	31-4177100	3828072			Nationwide Mutual Insurance Company .....	..OH...	..UIP .....	Other non-Nationwide .....	n/a .....	.....	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 .....	.....1 .....
...0140 ...	Nationwide .....		31-1486309	4288105			Nationwide Realty Investors, Ltd. ....	..OH...	..NIA .....	Nationwide Indemnity Company .....	Ownership.....	..3.200 .....	Nationwide Mutual Insurance Company .....	.....1 .....
...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 .....		73-0948330	4287096			Nationwide Retirement Solutions, Inc. ....	..DE...	..NIA .....	NFS Distributors, 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 Mutual Insurance Company .....	Ownership.....	..100.000 .....	Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide .....						Nationwide Tax Credit Partners 2013-B, LLC .....	..OH...	..NIA .....	Nationwide Life Insurance Company .....	Ownership.....	..0.010 .....	Nationwide Mutual Insurance Company .....	.....1 .....
...0140 ...	Nationwide .....		46-1971926	4596592				..OH...	..NIA .....	Nationwide Life Insurance Company .....	Ownership.....	..0.010 .....	Nationwide Mutual Insurance Company .....	.....1 .....
...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 .....		38-3660659	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 .....	.....	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 .....		61-1753500				Northstar Master Property Owners Association, Inc. ....	..OH...	..OTH.....	Other non-Nationwide .....	n/a .....	.....	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	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 .....	.....
...0140 ...	Nationwide .....		31-1486309	4594815			NRI Brooksedgex, 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	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 Cramer 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 .....	.....

STATEMENT AS OF JUNE 30, 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	4596912			NRI Telecom, LLC	OH	NIA	NWD Investments, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		26-4083354	4869456			NS Developers, LLC	OH	NIA	Northstar Residential Development, LLC Nationwide Property and Casualty Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		45-3123274	4595438			NTCIF-2011 Georgia State Investor, LLC	OH	NIA		Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		90-0729552	4596695			NTCIF-2011, LLC	OH	NIA	Nationwide Life Insurance Company Nationwide Mutual Fire Insurance Company	Ownership	50.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		90-0729552	4596695			NTCIF-2011, LLC	OH	NIA		Ownership	50.000	Nationwide Mutual Insurance Company	1
0140	Nationwide		27-4700627	4596716			NTCP 2011-A, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	1
0140	Nationwide		46-0741029	4464703			NTCP 2012-A, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	1
0140	Nationwide		46-3309896	4586164			NTCP 2013-C, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	1
0140	Nationwide		46-4111078	4596743			NTCP 2014-A, LLC	OH	NIA	Nationwide Life Insurance Company	Other	0.010	Nationwide Mutual Insurance Company	1
0140	Nationwide		47-1404116	4802734			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		47-3909345	4869483			NTCP 2015-A, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		47-4148470				NTCP 2015-B, 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	NE-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	NE-REI, LLC	Ownership	100.000	Nationwide Mutual Insurance Company	
0140	Nationwide		26-0901660	4505456			NW-CNC Coppell, 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	
0140	Nationwide		31-1580283	4591113			NWD Arena District MM, 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		30-0876022	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	1

STATEMENT AS OF JUNE 30, 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	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	*
...0140 ...	Nationwide .....		47-4036460	4869492			NW-Deerfield, LLC	..OH..	..NIA..	NW REI, LLC	Ownership.....	..70.000 .....	Nationwide Mutual Insurance Company	.....1 .....
...0140 ...	Nationwide .....		47-4036460	4869492			NW-Deerfield, LLC	..OH..	..NIA..	Nationwide Life and Annuity Insurance Company	Ownership.....	..30.000 .....	Nationwide Mutual Insurance Company	.....1 .....
...0140 ...	Nationwide .....		90-0732898	4591430			NW-Dulles, LLC	..OH..	..NIA..	NW REI, LLC	Ownership.....	..100.000 .....	Nationwide Mutual Insurance Company	.....2 .....
...0140 ...	Nationwide .....		46-3267884	4595465			NW-Franklin Mills, LLC	..OH..	..NIA..	Life Reo Holdings, LLC	Ownership.....	..100.000 .....	Nationwide Mutual Insurance Company	.....2 .....
...0140 ...	Nationwide .....		46-2997049	4591775			NW-Howell Mill, LLC	..OH..	..NIA..	NW REI, LLC	Ownership.....	..100.000 .....	Nationwide Mutual Insurance Company	.....2 .....
...0140 ...	Nationwide .....		46-4330384	4750443			NW-Hudnall, LLC	..OH..	..NIA..	NW REI, LLC	Ownership.....	..100.000 .....	Nationwide Mutual Insurance Company	.....2 .....
...0140 ...	Nationwide .....		47-2482818	4810122			NW-Jasper WAG, LLC	..OH..	..NIA..	NW REI, LLC	Ownership.....	..100.000 .....	Nationwide Mutual Insurance Company	.....2 .....
...0140 ...	Nationwide .....		47-1497429	4809957			NW-Jefferson, LLC	..OH..	..NIA..	NW REI, LLC	Ownership.....	..100.000 .....	Nationwide Mutual Insurance Company	.....2 .....
...0140 ...	Nationwide .....		45-5408178	4591458			NW-Kentwood Towne Center, LLC	..OH..	..NIA..	NW REI, LLC	Ownership.....	..100.000 .....	Nationwide Mutual Insurance Company	.....2 .....
...0140 ...	Nationwide .....		46-4857522	4671798			NW-Lawrence, LLC	..OH..	..NIA..	NW REI, LLC	Ownership.....	..100.000 .....	Nationwide Mutual Insurance Company	.....2 .....
...0140 ...	Nationwide .....		45-5314607	4593461			NW-Lovers Lane, LLC	..OH..	..NIA..	NW REI, LLC	Ownership.....	..100.000 .....	Nationwide Mutual Insurance Company	.....2 .....
...0140 ...	Nationwide .....		46-2457568	4591467			NW-Montrose, LLC	..OH..	..NIA..	NW REI, LLC	Ownership.....	..100.000 .....	Nationwide Mutual Insurance Company	.....2 .....
...0140 ...	Nationwide .....		45-4630497	4593470			NW-Mueller II, LLC	..OH..	..NIA..	NW REI, LLC	Ownership.....	..100.000 .....	Nationwide Mutual Insurance Company	.....2 .....
...0140 ...	Nationwide .....		27-4749848	4591476			NW-Northridge, LLC	..OH..	..NIA..	NW REI, LLC	Ownership.....	..100.000 .....	Nationwide Mutual Insurance Company	.....2 .....
...0140 ...	Nationwide .....		46-1089165	4593555			NW-Oakley Station, LLC	..OH..	..NIA..	NW REI, LLC	Ownership.....	..100.000 .....	Nationwide Mutual Insurance Company	.....2 .....
...0140 ...	Nationwide .....		46-3888719	4593603			NW-Park 288, LLC	..OH..	..NIA..	NW REI, LLC	Ownership.....	..100.000 .....	Nationwide Mutual Insurance Company	.....2 .....
...0140 ...	Nationwide .....		45-5388656	4591485			NW-Park Memorial, LLC	..OH..	..NIA..	NW REI, LLC	Ownership.....	..100.000 .....	Nationwide Mutual Insurance Company	.....2 .....
...0140 ...	Nationwide .....		47-1740812	4809966			NW-Peachtree, LLC	..OH..	..NIA..	NW REI, LLC	Ownership.....	..100.000 .....	Nationwide Mutual Insurance Company	.....2 .....
...0140 ...	Nationwide .....		46-2469044	4591494			NW-Portales, LLC	..OH..	..NIA..	NW REI, LLC	Ownership.....	..100.000 .....	Nationwide Mutual Insurance Company	.....2 .....
...0140 ...	Nationwide .....		47-2449044	4810113			NW-Promenade at Madison, LLC	..OH..	..NIA..	NW REI, LLC	Ownership.....	..100.000 .....	Nationwide Mutual Insurance Company	.....2 .....
...0140 ...	Nationwide .....		45-5159117	4593573			NW-South Park, LLC	..OH..	..NIA..	NW REI, LLC	Ownership.....	..100.000 .....	Nationwide Mutual Insurance Company	.....2 .....
...0140 ...	Nationwide .....		27-4749587	4593582			NW-Taylor Farmer Jack, LLC	..OH..	..NIA..	NW REI, LLC	Ownership.....	..100.000 .....	Nationwide Mutual Insurance Company	.....2 .....
...0140 ...	Nationwide .....		46-1100378	4591524			NW-Triangle, LLC	..OH..	..NIA..	NW REI, LLC	Ownership.....	..100.000 .....	Nationwide Mutual Insurance Company	.....2 .....
...0140 ...	Nationwide .....		46-5764783	4809939			NW-Tyson's, LLC	..OH..	..NIA..	NW REI, LLC	Ownership.....	..100.000 .....	Nationwide Mutual Insurance Company	.....2 .....
...0140 ...	Nationwide .....		46-1077615	4593591			NW-West Ave., LLC	..OH..	..NIA..	NW REI, LLC	Ownership.....	..100.000 .....	Nationwide Mutual Insurance Company	.....2 .....
...0140 ...	Nationwide .....		46-4992444	4671800			NW-Windcross, LLC	..OH..	..NIA..	NW REI, LLC	Ownership.....	..100.000 .....	Nationwide Mutual Insurance Company	.....2 .....
...0140 ...	Nationwide .....		31-0947092	4590479			OCH Company, LLC	..OH..	..NIA..	Nationwide Realty Investors, Ltd.	Ownership.....	..100.000 .....	Nationwide Mutual Insurance Company	.....2 .....
...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		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	.....2 .....
...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	.....2 .....
...0140 ...	Nationwide .....		31-1486309	4590358			Perimeter A, Ltd.	..OH..	..NIA..	Nationwide Realty Investors, Ltd.	Ownership.....	..100.000 .....	Nationwide Mutual Insurance Company	.....2 .....
...0140 ...	Nationwide .....		31-1677602	4590488			Pizzuti Properties, LLC	..OH..	..NIA..	Nationwide Realty Investors, Ltd.	Ownership.....	..65.000 .....	Nationwide Mutual Insurance Company	.....1 .....
...0140 ...	Nationwide .....		31-1486309	4590291			Polaris A, Ltd.	..OH..	..NIA..	Nationwide Realty Investors, Ltd.	Ownership.....	..100.000 .....	Nationwide Mutual Insurance Company	.....2 .....
...0140 ...	Nationwide .....		39-1907217	4287201			Premier Agency, Inc.	..IA..	..NIA..	ALLIED Group, Inc.	Ownership.....	..100.000 .....	Nationwide Mutual Insurance Company	.....2 .....
...4664 ...	Pure .....	..12873 .....	20-8287105	4288253			Privilege Underwriters Reciprocal Exchange	..FL..	..IA..	Other non-Nationwide	n/a		Other non-Nationwide	.....2 .....
...4664 ...	Pure .....			4288150			Privilege Underwriters, Inc.	..DE..	..IA..	Other non-Nationwide	n/a		Other non-Nationwide	.....2 .....
...4664 ...	Pure .....	..13204 .....	26-3109178	4288226			Pure Insurance Company	..FL..	..IA..	Other non-Nationwide	n/a		Other non-Nationwide	.....2 .....
...4664 ...	Pure .....			4288235			Pure Risk Management, LLC	..FL..	..IA..	Other non-Nationwide	n/a		Other non-Nationwide	.....2 .....
...0140 ...	Nationwide .....		75-2938844	4287005			Registered Investment Advisors Services, Inc.	..TX..	..NIA..	Nationwide Financial Services, Inc.	Ownership.....	..100.000 .....	Nationwide Mutual Insurance Company	.....2 .....
...0140 ...	Nationwide .....		82-0549218	4288244			Retention Alternatives Ltd.	..BMU..	..IA..	Nationwide Mutual Fire Insurance Company	Ownership.....	..100.000 .....	Nationwide Mutual Insurance Company	.....2 .....
...0140 ...	Nationwide .....			4595278			Riverview Diversified Opportunities, LLC	..DE..	..OTH..	Nationwide Mutual Insurance Company	Ownership.....		Nationwide Mutual Insurance Company	.....1 .....



STATEMENT AS OF JUNE 30, 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	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	*
...0140 ...	Nationwide .....	.....	.....	4595278	.....	.....	Riverview Diversified Opportunities, LLC .....	...DE.....	...OTH.....	Nationwide Mutual Fire Insurance Company	Ownership.....	.....	Nationwide Mutual Insurance Company .....	.....1 .....
...0140 ...	Nationwide .....	.....	.....	4595278	.....	.....	Riverview Diversified Opportunities, LLC .....	...DE.....	...OTH.....	Nationwide Life Insurance Company .....	Ownership.....	.....	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 .....	.....1 .....
...0140 ...	Nationwide .....	.....	.....	4595287	.....	.....	Riverview Multi Series 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 .....	.....2 .....
...0140 ...	Nationwide .....	41297	31-1024978	3091988	.....	.....	Scottsdale Insurance Company .....	...OH.....	...IA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company .....	.....2 .....
...0140 ...	Nationwide .....	.....	.....	.....	.....	.....	Scottsdale Surplus Lines Insurance Company	.....	.....	.....	.....	.....	.....	.....
...0140 ...	Nationwide .....	10672	86-0835870	4287649	.....	.....	.....	...AZ.....	...IA.....	Scottsdale Insurance Company .....	Ownership.....	100.000	Nationwide Mutual Insurance Company .....	.....2 .....
...0140 ...	Nationwide .....	.....	31-1486309	4590303	.....	.....	Streets of Toringdon, LLC .....	...OH.....	...NIA.....	Nationwide Realty Investors, Ltd. ....	Ownership.....	100.000	Nationwide Mutual Insurance Company .....	.....2 .....
...0140 ...	Nationwide .....	.....	91-2158214	.....	.....	.....	The Hideaway Club .....	...CA.....	...OTH.....	Other non-Nationwide .....	n/a .....	.....	Other non-Nationwide .....	.....2 .....
...0140 ...	Nationwide .....	.....	86-1094799	.....	.....	.....	The Hideaway Owners Association .....	...CA.....	...OTH.....	Other non-Nationwide .....	n/a .....	.....	Other non-Nationwide .....	.....2 .....
...0140 ...	Nationwide .....	.....	20-3541511	.....	.....	.....	The Madison Club .....	...CA.....	...OTH.....	Other non-Nationwide .....	n/a .....	.....	Other non-Nationwide .....	.....2 .....
...0140 ...	Nationwide .....	.....	20-3541507	.....	.....	.....	The Madison Club Owners Association .....	...CA.....	...OTH.....	Other non-Nationwide .....	n/a .....	.....	Other non-Nationwide .....	.....2 .....
...0140 ...	Nationwide .....	.....	52-2031677	4287751	.....	.....	THI Holdings (Delaware), Inc. ....	...DE.....	...NIA.....	Nationwide Mutual Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company .....	.....2 .....
...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 .....	.....2 .....
...0140 ...	Nationwide .....	13242	74-2286759	4287797	.....	.....	Titan Indemnity Company .....	...TX.....	...IA.....	THI Holdings (Delaware), Inc. ....	Ownership.....	100.000	Nationwide Mutual Insurance Company .....	.....2 .....
...0140 ...	Nationwide .....	36269	86-0619597	4287845	.....	.....	Titan Insurance Company .....	...MI.....	...IA.....	Titan Indemnity Company .....	Ownership.....	100.000	Nationwide Mutual Insurance Company .....	.....2 .....
...0140 ...	Nationwide .....	.....	75-1284530	4287890	.....	.....	Titan Insurance Services, Inc. ....	...TX.....	...NIA.....	THI Holdings (Delaware), Inc. ....	Ownership.....	100.000	Nationwide Mutual Insurance Company .....	.....2 .....
...0140 ...	Nationwide .....	.....	33-0160222	4653196	.....	.....	V.P.I. Services, Inc. ....	...CA.....	...NIA.....	Veterinary Pet Insurance Company .....	Ownership.....	100.000	Nationwide Mutual Insurance Company .....	.....2 .....
...0140 ...	Nationwide .....	42285	95-3750113	4287685	.....	.....	Veterinary Pet Insurance Company .....	...CA.....	...IA.....	Scottsdale Insurance Company .....	Ownership.....	100.000	Nationwide Mutual Insurance Company .....	.....2 .....
...0140 ...	Nationwide .....	10644	34-1785903	4287911	.....	.....	Victoria Automobile Insurance Company .....	...OH.....	...IA.....	Victoria Fire & Casualty Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company .....	.....2 .....
...0140 ...	Nationwide .....	42889	34-1394913	4287827	.....	.....	Victoria Fire & Casualty Company .....	...OH.....	...IA.....	THI Holdings (Delaware), Inc. ....	Ownership.....	100.000	Nationwide Mutual Insurance Company .....	.....2 .....
...0140 ...	Nationwide .....	10778	34-1842604	4287920	.....	.....	Victoria National Insurance Company .....	...OH.....	...IA.....	Victoria Fire & Casualty Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company .....	.....2 .....
...0140 ...	Nationwide .....	10105	34-1777972	4287939	.....	.....	Victoria Select Insurance Company .....	...OH.....	...IA.....	Victoria Fire & Casualty Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company .....	.....2 .....
...0140 ...	Nationwide .....	10777	34-1842602	4287948	.....	.....	Victoria Specialty Insurance Company .....	...OH.....	...IA.....	Victoria Fire & Casualty Insurance Company	Ownership.....	100.000	Nationwide Mutual Insurance Company .....	.....2 .....
...0140 ...	Nationwide .....	37150	86-0561941	4287667	.....	.....	Western Heritage Insurance Company .....	...AZ.....	...IA.....	Scottsdale Insurance Company .....	Ownership.....	100.000	Nationwide Mutual Insurance Company .....	.....2 .....
...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 .....	.....2 .....
...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. ....
2 .....	Other ownership indicates a non-ownership circumstance by a Nationwide entity. ....

STATEMENT AS OF JUNE 30, 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.

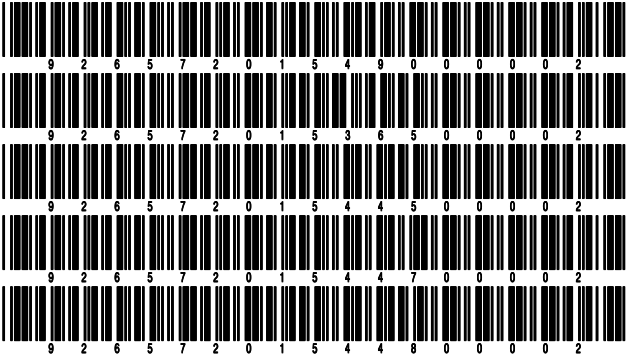
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO
3. Will the Reasonableness of Assumptions Certification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

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....	698,788,676	539,679,875
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	311,095,000	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 .....	57,678,767	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) .....	952,225,842	698,788,676
12. Total valuation allowance .....	(2,730,770)	(1,640,902)
13. Subtotal (Line 11 plus Line 12) .....	949,495,072	697,147,774
14. Deduct total nonadmitted amounts .....		
15. Statement value at end of current period (Line 13 minus Line 14)	949,495,072	697,147,774

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	67,247,288	64,701,095
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	7,236,112	
2.2 Additional investment made after acquisition .....		
3. Capitalized deferred interest and other .....		
4. Accrual of discount .....		
5. Unrealized valuation increase (decrease) .....	1,140,695	2,546,193
6. Total gain (loss) on disposals .....		
7. Deduct amounts received on disposals .....	44,993	
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) .....	75,579,102	67,247,288
12. Deduct total nonadmitted amounts .....		
13. Statement value at end of current period (Line 11 minus Line 12)	75,579,102	67,247,288

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....	5,295,473,542	4,607,018,071
2. Cost of bonds and stocks acquired .....	749,275,394	1,306,994,187
3. Accrual of discount .....	5,239,826	12,393,971
4. Unrealized valuation increase (decrease) .....	119,848	453,143
5. Total gain (loss) on disposals .....	70,071	911,254
6. Deduct consideration for bonds and stocks disposed of .....	341,992,484	612,268,759
7. Deduct amortization of premium .....	9,642,360	20,028,325
8. Total foreign exchange change in book/adjusted carrying value .....	(748,600)	
9. Deduct current year's other than temporary impairment recognized .....	179,911	
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	5,697,615,326	5,295,473,542
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	5,697,615,326	5,295,473,542

STATEMENT AS OF JUNE 30, 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
BONDS								
1. NAIC 1 (a) .....	2,440,707,509	132,724,710	57,811,348	25,045,623	2,440,707,509	2,540,666,494		2,474,096,064
2. NAIC 2 (a) .....	2,760,787,404	227,203,655	91,975,658	(26,874,428)	2,760,787,404	2,869,140,973		2,660,102,885
3. NAIC 3 (a) .....	255,078,914	14,858,125	21,420,909	(4,639,899)	255,078,914	243,876,231		138,402,910
4. NAIC 4 (a) .....	32,189,263	1,050,731	3,179,610	7,390,656	32,189,263	37,451,040		14,876,477
5. NAIC 5 (a) .....	6,013,690		125,107	(10,197)	6,013,690	5,878,386		6,161,439
6. NAIC 6 (a) .....	1,709,305	48,689	11,567	(1,144,226)	1,709,305	602,201		1,833,768
7. Total Bonds	5,496,486,085	375,885,910	174,524,199	(232,471)	5,496,486,085	5,697,615,325		5,295,473,543
PREFERRED STOCK								
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	5,496,486,085	375,885,910	174,524,199	(232,471)	5,496,486,085	5,697,615,325		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 \$ .....

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	91,257,151	xxx	91,257,151	1,109	

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 .....	1,614,643,462	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 .....	1,644,350,705	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) .....	91,257,151	120,964,394
11.  Deduct total nonadmitted amounts .....		
12.  Statement value at end of current period (Line 10 minus Line 11)	91,257,151	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	12,486,016
3.	Unrealized Valuation increase/(decrease)	(2,121,248)
4.	Total gain (loss) on termination recognized	(9,074,070)
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	3,019,700
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	22,282,637
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	22,282,637

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)	2,179,223
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	(3,824,855)
3.14	Section 1, Column 18, prior year	395,993 (4,220,848) (4,220,848)
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	(3,824,855)
3.24	Section 1, Column 19, prior year	395,993 (4,220,848) (4,220,848)
3.3	Subtotal (Line 3.1 minus Line 3.2)	(1)
4.1	Cumulative variation margin on terminated contracts during the year	3,323,336
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	
	4.22 Amount recognized	3,323,336 3,323,336
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)	7,945,400
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	7,945,400



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

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

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	22,282,637
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	7,945,400
3.	Total (Line 1 plus Line 2) .....	30,228,037
4.	Part D, Section 1, Column 5 .....	30,852,037
5.	Part D, Section 1, Column 6 .....	(624,000)
6.	Total (Line 3 minus Line 4 minus Line 5) .....	
		Fair Value Check
7.	Part A, Section 1, Column 16 .....	22,540,679
8.	Part B, Section 1, Column 13 .....	333,746
9.	Total (Line 7 plus Line 8) .....	22,874,425
10.	Part D, Section 1, Column 8 .....	23,577,991
11.	Part D, Section 1, Column 9 .....	(703,566)
12.	Total (Line 9 minus Line 10 minus Line 11) .....	
		Potential Exposure Check
13.	Part A, Section 1, Column 21 .....	1,793,824
14.	Part B, Section 1, Column 20 .....	7,945,400
15.	Part D, Section 1, Column 11 .....	9,739,224
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 JUNE 30, 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	Location		4  Loan Type	5  Date Acquired	6  Rate of Interest	7  Actual Cost at Time of Acquisition	8  Additional Investment Made After Acquisition	9  Value of Land and Buildings
	2  City	3  State						
00-1102157	EXTON	PA		05/07/2015	3.690	12,750,000		17,070,000
00-1102289	SCOTTSDALE	AZ		04/29/2015	3.680	10,000,000		15,100,000
00-1102315	ROCKVILLE	MD		06/01/2015	3.650	5,250,000		12,710,000
00-1102317	FRISCO	TX		04/29/2015	3.750	12,800,000		17,220,000
00-1102319	BIRMINGHAM	AL		05/07/2015	4.250	14,500,000		19,490,000
00-1102350	MELVILLE	NY		04/29/2015	3.500	18,000,000		31,030,714
00-1102354	SAN ANTONIO	TX		05/18/2015	3.780	8,400,000		11,278,537
00-1102356	SAN JUAN CAPISTRANO	CA		04/16/2015	3.950	12,000,000		16,530,000
00-1102365	STRONGSVILLE	OH		05/14/2015	3.960	18,970,000		27,470,000
00-1102366	WILMINGTON	NC		06/18/2015	3.720	8,000,000		10,710,000
00-1102370	CHICAGO	IL		06/10/2015	3.720	13,300,000		17,760,000
00-1102371	NORTH LAS VEGAS	NV		05/20/2015	3.550	9,000,000		12,520,000
00-1102374	SANTA ROSA	CA		06/30/2015	4.500	9,300,000		12,700,000
00-1102375	PRAIRIE VILLAGE	KS		05/28/2015	3.500	28,500,000		42,410,000
00-1102380	SAN ANTONIO	TX		05/07/2015	4.020	16,500,000		20,925,616
00-1102390	DALLAS	TX		06/30/2015	3.710	10,000,000		13,979,331
0599999. Mortgages in good standing - Commercial mortgages-all other						207,270,000		298,904,198
0899999. Total Mortgages in good standing						207,270,000		298,904,198
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						207,270,000		298,904,198

SCHEDULE B - PART 3

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

1  Loan Number	Location		4  Loan Type	5  Date Acquired	6  Disposal Date	7  Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14  Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15  Consid-eration	16  Foreign Exchange Gain (Loss) on Disposal	17  Realized Gain (Loss) on Disposal	18  Total Gain (Loss) on Disposal
	2  City	3  State					8  Unrealized Valuation Increase (Decrease)	9  Current Year's (Amortization) /Accretion	10  Current Year's Other Than Temporary Impairment Recognized	11  Capitalized Deferred Interest and Other	12  Total Change in Book Value (8+9-10+11)	13  Total Foreign Exchange Change in Book Value					
00-1000803	LEXINGTON	KY		01/22/2002	06/05/2015	346,964							290,781	290,781			
00-1100155	CLAY	NY		06/07/2004	05/29/2015	741,427							733,172	733,172			
00-1100682	MENLO PARK	CA		07/10/2006	04/15/2015	5,331,451							5,249,723	5,249,723			
00-1100778	HOUSTON	TX		03/16/2005	04/30/2015	4,007,606							3,985,579	3,985,579			
00-1100824	OMAHA	NE		05/12/2005	06/29/2015	870,439							865,029	865,029			
00-1100828	MULTIPLE	TN		07/08/2005	05/07/2015	3,302,347							3,244,118	3,244,118			
00-1100889	REDWOOD CITY	CA		06/21/2005	05/13/2015	4,592,902							4,551,683	4,551,683			
00-1100996	SWEDESBORO	NJ		09/16/2005	06/30/2015	1,000,000							1,000,000	1,000,000			
00-1101698	SAN ANTONIO	TX		08/13/2010	06/05/2015	9,163,489							9,124,332	9,124,332			
00-1101714	CHEEKTOWAGA	NY		12/21/2010	06/03/2015	1,759,533							1,744,108	1,744,108			
0199999. Mortgages closed by repayment						31,116,158							30,788,525	30,788,526			
00-1000746	HUBER HEIGHTS	OH		11/16/2001		345,262							41,131	41,131			
00-1000925	JACKSONVILLE	FL		12/23/2002		1,071,050							13,273	13,273			
00-1000927	SAN DIEGO	CA		05/08/2002		427,286							39,900	39,900			
00-1001049	WAYNE	PA		10/24/2002		280,559							22,319	22,319			
00-1001229	HOUSTON	TX		11/20/2002		263,954							48,543	48,543			
00-1001237	DALLAS	TX		11/20/2002		3,797,516							109,836	109,836			
00-1001260	PITTSBURGH	PA		03/05/2003		567,538							38,971	38,971			
00-1001267	TROY	OH		03/07/2003		1,052,500							26,210	26,210			
00-1002012	CEDAR GROVE	NJ		03/04/2003		1,416,070							22,780	22,780			
00-1100016	CONYERS	GA		06/04/2003		421,954							27,879	27,879			
00-1100109	MILFORD	OH		09/23/2003		329,253							20,227	20,227			
00-1100141	GRAND RAPIDS	MI		10/30/2003		1,354,075							77,830	77,830			

STATEMENT AS OF JUNE 30, 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	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1100202	BALDIWINSVILLE	NY		12/10/2003		716,377							39,929		39,929		
00-1100265	ALTAMONTE SPRINGS	FL		12/18/2003		998,009							25,440		25,440		
00-1100347	VISALIA	CA		07/14/2004		799,378							38,497		38,497		
00-1100375	ALGONQUIN	IL		09/15/2004		812,615							38,344		38,344		
00-1100394	FORT WAYNE	IN		05/14/2004		1,295,305							22,224		22,224		
00-1100406	EDISON	NJ		05/16/2004		2,415,364							50,026		50,026		
00-1100421	PORT ORANGE	FL		09/16/2004		520,624							15,896		15,896		
00-1100458	LINCOLNTON	NC		07/20/2004		1,006,108							16,782		16,782		
00-1100497	KENT	WA		08/23/2004		832,449							39,300		39,300		
00-1100600	FARMERS BRANCH	TX		12/16/2004		759,257							7,684		7,684		
00-1100669	BATTLE CREEK	MI		11/29/2004		1,051,104							49,160		49,160		
00-1100719	FARMERS BRANCH	TX		12/16/2004		151,006							1,528		1,528		
00-1100729	PHOENIX	AZ		03/30/2005		783,622							7,431		7,431		
00-1100829	COLUMBUS	OH	S	09/30/2005		4,216,180							27,730		27,730		
00-1100844	ORLAND PARK	IL		07/22/2005		656,863							11,791		11,791		
00-1100861	BRADENTON	FL		12/28/2005		918,385							9,802		9,802		
00-1100865	ANN ARBOR	MI		07/20/2005		1,918,352							20,107		20,107		
00-1100915	NASHVILLE	TN		06/07/2006		1,715,175							10,733		10,733		
00-1100925	PLANO	TX		09/15/2005		1,935,971							7,960		7,960		
00-1100997	CHEEKTOWAGA	NY		11/17/2005		1,026,471							17,160		17,160		
00-1101001	PHOENIX	AZ		10/04/2005		1,666,597							12,916		12,916		
00-1101027	KING OF PRUSSIA	PA		11/18/2005		8,113,548							43,743		43,743		
00-1101147	SOUTH HAVEN	MI		04/20/2006		1,319,581							43,875		43,875		
00-1101217	COLORADO SPRINGS	CO		05/31/2006		7,414,659							32,276		32,276		
00-1101287	PALATINE	IL		08/25/2006		4,542,647							22,368		22,368		
00-1101525	AUSTIN	TX		07/18/2007		2,432,389							19,266		19,266		
00-1101660	BUFFALO GROVE	IL		06/08/2009		2,226,509							23,192		23,192		
00-1101702	CLINTON	UT		10/08/2010		3,403,832							41,589		41,589		
00-1101704	ST. PETERSBURG	FL		08/05/2010		224,325							24,477		24,477		
00-1101713	SAN DIEGO	CA		10/05/2010		7,188,128							125,297		125,297		
00-1101715	LYNDHURST	NJ		12/01/2010		8,273,699							37,295		37,295		
00-1101727	WEST BABYLON	NY		02/15/2011		843,602							7,743		7,743		
00-1101742	PHILADELPHIA	PA		05/26/2011		8,426,700							44,642		44,642		
00-1101780	MINNEAPOLIS	MN		09/20/2011		9,489,472							44,227		44,227		
00-1101800	CHICAGO	IL		11/30/2011		9,514,240							44,206		44,206		
00-1101813	RALEIGH	NC		03/28/2012		3,449,074							20,601		20,601		
00-1101817	OAKLAND	CA		06/27/2012		9,927,477							44,539		44,539		
00-1101853	DAVIE	FL		05/21/2012		11,869,292							89,803		89,803		
00-1101864	SUNSET VALLEY	TX		07/17/2012		9,227,857							144,355		144,355		
00-1101866	BUFFALO GROVE	IL		08/09/2012		4,111,275							40,005		40,005		
00-1101867	BUFFALO GROVE	IL		08/09/2012		4,111,275							40,005		40,005		
00-1101888	RALEIGH	NC		09/26/2012		5,285,145							26,270		26,270		
00-1101897	PHOENIX	AZ		12/21/2012		4,176,603							112,695		112,695		
00-1101908	OCEANSIDE	NY		11/28/2012		11,187,197							68,181		68,181		
00-1101911	GRAND LEDGE	MI		12/27/2012		4,113,325							25,840		25,840		
00-1101919	BLOOMINGTON	IN		12/05/2012		10,030,135							95,231		95,231		
00-1101927	BRICK	NJ		12/12/2012		19,295,929							96,656		96,656		
00-1101928	ANAHEIM	CA		12/14/2012		19,486,495							97,925		97,925		
00-1101979	SEATTLE	WA		08/01/2013		14,311,064							134,300		134,300		
00-1102007	LAKEWOOD	OH		06/28/2013		16,108,468							165,147		165,147		
00-1102015	BOSTON	MA		07/30/2013		13,529,952							91,517		91,517		
00-1102026	KNOXVILLE	TN		10/15/2013		5,510,406							45,699		45,699		
00-1102029	BROKEN ARROW	OK		10/10/2013		13,357,981							135,037		135,037		
00-1102037	INDEPENDENCE TWP	MI		09/05/2013		10,245,325							53,295		53,295		
00-1102051	GAINESVILLE	FL		11/01/2013		2,996,049							12,076		12,076		
00-1102054	COLUMBUS	OH		05/14/2014		13,402,551							50,283		50,283		
00-1102080	GAINESVILLE	FL		12/12/2013		6,854,643							41,094		41,094		
00-1102081	GAINESVILLE	FL		12/12/2013		1,370,929							8,219		8,219		
00-1102082	TORRANCE	CA		10/28/2013		5,387,763							32,929		32,929		
00-1102099	BEAVERTON	OR		12/10/2013		9,798,179							57,152		57,152		

STATEMENT AS OF JUNE 30, 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	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1102153	SANTA ANA	CA		05/28/2014		2,082,455							9,008	9,008			
00-1102176	PORTLAND	OR		07/01/2014		14,782,515							133,178	133,178			
00-1102216	BELLEVUE	WA		10/16/2014		10,971,594							86,821	86,821			
00-1102219	NASHVILLE	TN		09/29/2014		5,629,885							30,817	30,817			
00-1102237	SHERIDAN	CO		10/07/2014		10,479,636							62,122	62,122			
00-1102249	JERICHO	NY		12/19/2014		12,000,000							53,786	53,786			
00-1102254	LONGMONT	CO		11/06/2014		8,000,000							48,862	48,862			
00-1102255	ZEELAND	MI		12/18/2014		3,050,000							35,742	35,742			
00-1102264	CHARLOTTESVILLE	VA		01/12/2015									36,391	36,391			
00-1102276	STRONGSVILLE	OH		12/23/2014		16,485,000							135,225	135,225			
00-1102278	DENVER	CO		01/16/2015									36,418	36,418			
00-1102280	BOULDER	CO		02/02/2015									57,974	57,974			
00-1102303	HENDERSON	NV		01/29/2015									35,997	35,997			
00-1102305	SEATTLE	WA		03/10/2015									102,453	102,453			
00-1102309	JACKSONVILLE	FL		01/29/2015									71,361	71,361			
00-1102310	JACKSON HEIGHTS	NY		03/31/2015									85,425	85,425			
00-1102335	SCOTTSDALE	AZ		03/31/2015									22,065	22,065			
00-1102350	MELVILLE	NY		04/29/2015									28,328	28,328			
00-1102356	SAN JUAN CAPISTRANO	CA		04/16/2015									32,902	32,902			
00-9000086	SAN DIEGO	CA		06/01/2001		47,153							7,635	7,635			
00-9000107	SANTA ANA	CA		08/01/2001		81,634							11,813	11,813			
00-9000126	CUMMING	GA		03/01/2002		89,913							9,450	9,450			
03-0309790	NORWOOD	MA		02/13/1997		290,449							21,552	21,552			
0299999. Mortgages with partial repayments						424,070,183							4,397,712	4,397,712			
0599999 - Totals						455,186,341							35,186,237	35,186,238			

STATEMENT AS OF JUNE 30, 2015 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1  CUSIP Identification	2  Name or Description	Location		5  Name of Vendor or General Partner	6  NAIC Designation	7  Date Originally Acquired	8  Type and Strategy	9  Actual Cost at Time of Acquisition	10  Additional Investment Made After Acquisition	11  Amount of Encumbrances	12  Commitment for Additional Investment	13  Percentage of Ownership
		3  City	4  State									
	Bell Institutional Fund V, LLC	Greensboro	NC	Bell Partners		05/28/2015		5,354,216			9,971,186	3.530
1799999.	Joint Venture Interests - Real Estate - Unaffiliated							5,354,216			9,971,186	XXX
	NW - Deerfield, LLC	Alpharetta	GA	JLB Deerfield I Partners LP		06/24/2015		1,881,896			1,118,104	18.180
1899999.	Joint Venture Interests - Real Estate - Affiliated							1,881,896			1,118,104	XXX
4499999.	Total - Unaffiliated							5,354,216			9,971,186	XXX
4599999.	Total - Affiliated							1,881,896			1,118,104	XXX
4699999	- Totals							7,236,112			11,089,290	XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1  CUSIP Identification	2  Name or Description	Location		5  Name of Purchaser or Nature of Disposal	6  Date Originally Acquired	7  Disposal Date	8  Book/ Adjusted Carrying Value Less Encum- brances, Prior Year	Change in Book/Adjusted Carrying Value						15  Book/ Adjusted Carrying Value Less Encum- brances on Disposal	16  Consid- eration	17  Foreign Exchange Gain (Loss) on Disposal	18  Realized Gain (Loss) on Disposal	19  Total Gain (Loss) on Disposal	20  Invest- ment Income
		3  City	4  State					9  Unrealized Valuation Increase (De- crease)	10  Current Year's (Depre- ciation) or (Amorti- zation)/ Accretion	11  Current Year's Other Than Temporary Impair- ment Recog- nized	12  Capital- ized Deferred Interest and Other	13  Total Change in Book/ Adjusted Carrying Value (9+10- 11+12)	14  Total Foreign Exchange Change in Book/ Adjusted Carrying Value						
	NW - Deerfield, LLC	Alpharetta	GA	Origination Fee	06/24/2015	06/29/2015									44,993				
1899999. Joint Venture Interests - Real Estate - Affiliated															44,993				
4499999. Total - Unaffiliated																			
4599999. Total - Affiliated															44,993				
4699999 - Totals															44,993				

STATEMENT AS OF JUNE 30, 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)
199507-3S-1	Columbus OH City Sch Dist GO Ref Txb1 Sc		04/24/2015	Siebert Branford (SBSC)		7,419,360	6,500,000		1FE
2499999	Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions					7,419,360	6,500,000		XXX
00241Y-AB-0	AVSC Holding (PSAV Presen) 1st Lien Term		05/26/2015	Tax Free Exchange		4,481	4,500		4FE
00287Y-AS-8	ABBVIE Inc Sr Nt 4.700% 05/15/45		06/08/2015	Various		16,447,425	16,500,000	22,913	2FE
03073E-AN-5	AmerisourceBergen Corp Sr Nt 4.250% 03		06/05/2015	US Bancorp		9,894,560	10,500,000	135,705	1FE
031162-BZ-2	Amgen Inc Sr Nt 4.400% 05/01/45		06/03/2015	BNP Paribas Securities		7,551,360	8,000,000	36,178	2FE
05348E-AV-1	AvalonBay Communities Inc Sr Nt 3.450%		05/06/2015	Deutsche Bank Securities		8,983,980	9,000,000		2FE
06051G-FP-9	Bank of America Corp Sub Nt 3.950% 04/		04/16/2015	Merrill Lynch		8,973,450	9,000,000		2FE
115238-AA-1	Brown Bear II LLC Sr Sec Nt 4.620% 04/		04/09/2015	Direct		35,000,000	35,000,000		2Z
1248EP-BG-7	CCO Holdings LLC Sr Nt 5.375% 05/01/25		04/16/2015	Credit Suisse First Boston		2,500,000	2,500,000		3FE
1248EP-BK-8	CCO Holdings LLC Sr Nt 5.875% 05/01/27		04/15/2015	Credit Suisse First Boston		1,000,000	1,000,000		3FE
172967-JT-9	Citigroup Inc Sub Nt 4.400% 06/10/25		06/03/2015	Citigroup		24,898,000	25,000,000		2FE
20451N-AE-1	Compass Minerals International Sr Nt 4		04/21/2015	Credit Suisse First Boston		2,025,000	2,000,000	26,813	3FE
35671D-AU-9	Freeport-McMoran Copper & Gold Sr Nt 3		05/07/2015	Various		12,768,989	13,600,000	90,086	2FE
372546-AU-5	George Washington University Nt 4.868%		06/24/2015	Barclays Capital		19,996,600	20,000,000		1FE
52736R-BF-8	Levi Strauss & Co Sr Nt 5.000% 05/01/2		05/28/2015	Credit Suisse First Boston		1,346,000	1,346,000	6,543	3FE
61166W-AU-5	Monsanto Co Sr Nt 3.375% 07/15/24		04/07/2015	Merrill Lynch		6,268,740	6,000,000	47,813	1FE
61761J-ZN-2	Morgan Stanley Sub Nt 3.950% 04/23/27		04/20/2015	Morgan Stanley & Co Inc		5,978,400	6,000,000		2FE
68389X-BF-1	Oracle Corp Sr Nt 4.125% 05/15/45		04/28/2015	Morgan/JP/Securities - Bonds		18,921,910	19,000,000		1FE
780153-AG-7	Royal Caribbean Cruises Ltd Sr Nt 7.50		06/04/2015	Barclays Capital		844,000	800,000	9,000	3FE
780153-AU-6	Royal Caribbean Cruises Ltd Hgh Yld Bd		06/03/2015	Various		2,650,000	2,500,000	8,385	3FE
84762L-AT-2	Spectrum Brands Inc Sr Nt 5.750% 07/15		06/03/2015	Various		7,418,125	7,250,000	13,656	4FE
887317-AX-3	Time Warner Inc Sr Nt 4.850% 07/15/45		06/02/2015	Jeffries & Co Inc		987,280	1,000,000	135	2FE
90131H-AP-0	21st Century Fox America Sr Nt 5.650%		04/06/2015	Tax Free Exchange		7,653,281	7,500,000	80,031	2FE
90131H-BQ-7	21st Century Fox America Sr Nt 6.150%		04/06/2015	Tax Free Exchange		23,021,161	20,000,000	174,250	2FE
90261X-HK-1	Swiss Bank Corp-NY Sr Nt 2.350% 03/26/	E	05/27/2015	UBS Warburg London		9,962,800	10,000,000	42,431	1FE
940663-AA-5	Washington University Nt 3.790% 10/15/		04/22/2015	Morgan Stanley & Co Inc		7,500,000	7,500,000		1Z
94106L-BC-2	Waste Management Inc Sr Nt 4.100% 03/0		05/11/2015	Morgan/JP/Securities - Bonds		7,503,360	8,000,000	71,067	2FE
948741-AL-7	Weingarten Realty Inv Sr Nt 3.850% 06/		05/07/2015	Wells Fargo		9,923,300	10,000,000		2FE
91831A-AC-5	VRX Escrow Corp Sr Nt 6.125% 04/15/25	A	04/17/2015	Citigroup		1,046,250	1,000,000	4,253	4FE
74041E-AC-9	Preferred Term Sec Ltd XVI ABS Mezz Nt	R	06/23/2015	Interest Capitalization		48,689	48,689		6FE
806213-AD-6	Scentre Grp Tr Sr Nt 3.250% 10/28/25	F	04/21/2015	Merrill Lynch		9,970,000	10,000,000		1FE
81726J-AE-1	Sensata Technologies 1st Lien Term Ln B	F	05/11/2015	Tax Free Exchange		4,940,070	4,975,000		2FE
822582-BF-8	Shell International Finance Sr Nt 4.37	R	05/06/2015	HSBC Securities		15,968,160	16,000,000		1FE
82620K-AF-0	Siemens Financieringsmat Sr Nt 4.400%	F	05/18/2015	Deutsche Bank Securities		20,844,180	21,000,000		1FE
68750*-AC-6	The 1887 Co Ltd Priv Pl Sr Nt Ser C 2	D	04/29/2015	Royal Bank of Scotland		30,876,000	30,876,000		2Z
L8367*-AD-5	Shurgard Luxembourg Sarl Sr Nt Ser A 2	D	06/25/2015	Morgan/JP/Securities - Bonds		12,325,500	12,325,500		2Z
L8367*-AE-3	Shurgard Luxembourg Sarl Sr Nt Ser B2	D	06/25/2015	Morgan/JP/Securities - Bonds		12,325,500	12,325,500		2Z
3899999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					368,466,551	367,551,189	749,259	XXX
8399997	Total - Bonds - Part 3					375,885,911	374,051,189	749,259	XXX
8399998	Total - Bonds - Part 5					XXX	XXX	XXX	XXX
8399999	Total - Bonds					375,885,911	374,051,189	749,259	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					375,885,911	XXX	749,259	XXX

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



STATEMENT AS OF JUNE 30, 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36209M-YH-1	GNMA I PTC #476012 6.500% 05/15/28		06/01/2015	Paydown		1,046	1,046	1,037	1,038				.8	.8	1,046				.28	05/15/2028	1
911760-LQ-7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1		06/01/2015	Paydown		17,180	17,180	17,663	17,449		(269)		(269)	(269)	17,180				493	06/15/2028	1
0599999	Subtotal - Bonds - U.S. Governments					18,226	18,226	18,700	18,487			(261)	(261)	(261)	18,226				521	XXX	XXX
3128H6-DC-5	FHLMC Pool #E98199 3.500% 08/15/18		06/01/2015	Paydown		66,915	66,915	61,321	64,734		2,182		2,182		66,915				971	08/15/2018	1
3128H6-SG-0	FHLMC Pool #E98619 3.500% 08/15/18		06/01/2015	Paydown		27,035	27,035	24,779	26,066		969		969		27,035				394	08/15/2018	1
3128H7-CB-6	FHLMC Pool #E99066 3.500% 09/15/18		06/01/2015	Paydown		86,642	86,642	79,399	83,728		2,914		2,914		86,642				1,371	09/15/2018	1
3128H7-JS-2	FHLMC Pool #E99273 3.500% 10/15/18		06/01/2015	Paydown		20,728	20,728	19,490	20,203		525		525		20,728				304	10/15/2018	1
3128H7-MX-7	FHLMC Pool #E99374 3.500% 10/15/18		06/01/2015	Paydown		42,789	42,789	39,139	41,333		1,456		1,456		42,789				619	10/15/2018	1
3128S4-BP-1	FHLMC Pool #100046 2.375% 03/15/36		06/01/2015	Paydown		9,125	9,125	9,099	9,100		25		25		9,125				106	03/15/2036	1
312904-AU-9	FHLMC REMIC Ser 181-E 7.000% 08/15/21		06/15/2015	Paydown		1,507	1,507	1,529	1,506		1		1		1,507				44	08/15/2021	1
312905-KJ-0	FHLMC REMIC Ser 1060-X 7.250% 03/15/21		06/01/2015	Paydown		2,036	2,036	2,081	2,062		(26)		(26)		2,036				61	03/15/2021	1
312913-ZE-9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2		06/01/2015	Paydown		8,229	8,229	8,440	8,340		(111)		(111)		8,229				243	12/15/2022	1
312915-UF-6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23		06/01/2015	Paydown		2,570	2,570	2,644	2,608		(38)		(38)		2,570				74	05/15/2023	1
31294K-UC-7	FHLMC Gold PC Pool #E01479 3.500% 09/1		06/01/2015	Paydown		80,343	80,343	75,472	78,362		1,981		1,981		80,343				1,173	09/15/2018	1
313372-YE-4	FHLMC REMIC Ser 1643-E 6.500% 05/15/23		06/01/2015	Paydown		9,543	9,543	9,741	9,642		(99)		(99)		9,543				254	05/15/2023	1
313376-MA-0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26		06/01/2015	Paydown		7,876	7,876	8,119	8,005		(130)		(130)		7,876				212	04/15/2026	1
31337E-LG-7	FHLMC REMIC Ser 2064 M 6.000% 06/15/28		06/01/2015	Paydown		2,157	2,157	2,212	2,192		(35)		(35)		2,157				56	06/15/2028	1
31337K-SS-5	FHLMC REMIC Ser 2136-A 6.000% 03/15/29		06/01/2015	Paydown		3,519	3,519	3,300	3,433		86		86		3,519				83	03/15/2029	1
31340Y-DB-2	FHLMC REMIC Ser 12-A 9.250% 11/15/19		06/15/2015	Paydown		233	233	245	236		(3)		(3)		233				9	11/15/2019	1
31340Y-QS-1	FHLMC REMIC Ser 46-B 7.800% 09/15/20		06/15/2015	Paydown		300	300	276	292		8		8		300				10	09/15/2020	1
31358E-RK-0	FNMA REMIC Ser 1990-72B 9.000% 07/25/2		06/01/2015	Paydown		1,571	1,571	1,534	1,554		18		18		1,571				62	07/25/2020	1
31358H-GT-6	FNMA REMIC Ser 1991-73A 8.000% 07/25/2		06/01/2015	Paydown		1,436	1,436	1,379	1,415		21		21		1,436				48	07/25/2021	1
31358J-HU-8	FNMA REMIC Ser 1991-113 ZE 7.500% 09/2		06/01/2015	Paydown		603	603	620	611		(8)		(8)		603				19	09/25/2021	1
31358N-4F-6	FNMA REMIC Ser 1992-123 Z 7.500% 07/25		06/01/2015	Paydown		2,032	2,032	2,041	2,033		(1)		(1)		2,032				64	07/25/2022	1
31359P-DJ-2	FNMA ACES Ser 1997-M2 Cl Z 7.125% 01/1		06/01/2015	Paydown		1,826	1,826	1,961	1,936		(109)		(109)		1,826				54	01/17/2037	1
313602-3E-2	FNMA REMIC Ser 1989-67D 9.000% 10/25/1		06/01/2015	Paydown		478	478	476	475		3		3		478				18	10/25/2019	1
313602-DV-3	FNMA REMIC Ser 1988-15A 9.000% 06/25/1		06/01/2015	Paydown		2,115	2,115	2,150	2,120		(5)		(5)		2,115				71	06/25/2018	1
313602-GQ-1	FNMA REMIC Ser 1988-25B 9.250% 10/25/1		06/01/2015	Paydown		566	566	579	567		(1)		(1)		566				22	10/25/2018	1
313602-W4-2	FNMA REMIC Ser 1989-62G 8.600% 10/25/1		06/01/2015	Paydown		1,776	1,776	1,709	1,752		23		23		1,776				56	10/25/2019	1
313603-GW-6	FNMA REMIC Ser 1989-86E 8.750% 11/25/1		06/01/2015	Paydown		410	410	409	408		2		2		410				15	11/25/2019	1
313603-JJ-2	FNMA REMIC Ser 1989-90E 8.700% 12/25/1		06/01/2015	Paydown		204	204	223	208		(4)		(4)		204				7	12/25/2019	1
31371H-FZ-6	FNMA Pool #252284 6.500% 01/25/29		06/01/2015	Paydown		12,615	12,615	12,548	12,550		65		65		12,615				361	01/25/2029	1
31371L-D9-7	FNMA Pool #254928 3.500% 08/25/18		06/01/2015	Paydown		5,723	5,723	5,420	5,596		127		127		5,723				83	08/25/2018	1
31381M-V2-8	FNMA Pool #465133 6.040% 05/25/28		06/01/2015	Paydown		9,137	9,137	10,364	10,260		(1,123)		(1,123)		9,137				230	05/25/2028	1
31381M-VG-7	FNMA DUS Pool #465115 6.470% 05/25/28		06/01/2015	Paydown		3,564	3,564	4,353	4,328		(764)		(764)		3,564				96	05/25/2028	1
31381N-FH-1	FNMA DUS Pool #465568 4.900% 11/25/25		06/01/2015	Paydown		3,821	3,821	4,088	4,069		(248)		(248)		3,821				78	11/25/2025	1
31381N-X9-9	FNMA Pool #466104 6.340% 10/25/28		06/01/2015	Paydown		9,730	9,730	11,477	11,370		(1,640)		(1,640)		9,730				257	10/25/2028	1
31381R-QF-4	FNMA Pool #468554 6.935% 07/25/29		06/01/2015	Paydown		6,933	6,933	8,491	8,405		(1,472)		(1,472)		6,933				202	07/25/2029	1
31381R-QU-1	FNMA Pool #468567 6.935% 07/25/29		06/01/2015	Paydown		6,933	6,933	8,491	8,400		(1,467)		(1,467)		6,933				202	07/25/2029	1
31381R-VU-5	FNMA Pool #468727 7.040% 07/25/26		06/01/2015	Paydown		4,408	4,408	5,460	5,362		(954)		(954)		4,408				129	07/25/2026	1
31387L-PE-0	FNMA Pool #AM6720 4.150% 10/25/44		06/01/2015	Paydown		65,689	65,689	70,657	70,648		(4,959)		(4,959)		65,689				1,137	10/25/2044	1
31392R-SJ-1	FHLMC SPC Ser T-45 Cl A5 6.280% 10/27/		06/01/2015	Paydown		155,086	155,086	159,544	157,546		(2,460)		(2,460)		155,086				3,795	10/27/2031	1
31392U-KL-7	FHLMC REMIC Ser 2504 N 5.500% 09/15/1		06/01/2015	Paydown		5,104	5,104	5,215	5,119		(15)		(15)		5,104				117	09/15/2017	1
31392V-YT-4	FHLMC Struc PTC Ser T50 Cl A7 5.048% 1		06/01/2015	Paydown		176,222	176,222	174,074	175,168		1,054		1,054		176,222				3,691	10/27/2031	1
31393C-CQ-4	FNMA REMIC Ser 2003-34 Cl ME 5.500% 05		06/01/2015	Paydown		669,039	669,039	699,564	680,429		(11,390)		(11,390)		669,039				15,477	05/25/2033	1
31393D-TX-9	FNMA REMIC Ser 2003-W10 Cl 1A4 4.505%		06/01/2015	Paydown		14,270	14,270	14,269	14,246		24		24								

STATEMENT AS OF JUNE 30, 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-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Design-ation or Market In-dicator (a)
31403B-3K-7	FNMA Pool #744302 3.500% 09/25/18		06/01/2015	Paydown		49,911	49,911	46,979	46,719		1,193		1,193		49,911				725	09/25/2018	1
31405E-6P-5	FNMA Pool #787578 6.000% 07/25/35		06/01/2015	Paydown		71,718	71,718	73,343	73,197		(1,479)		(1,479)		71,718				1,730	07/25/2035	1
31409K-Y3-5	FNMA Pool #873830 5.940% 07/25/24		06/01/2015	Paydown		1,685	1,685	1,923	1,903		(219)		(219)		1,685				42	07/25/2024	1
462590-JL-5	Iowa Student Ln Liq Corp Rev LBASS AMT S		06/01/2015	Call 100.0000		340,000	340,000	340,000	340,000						340,000				9,350	12/01/2025	1FE
				Redemption 100.0000																	
677555-XD-1	Ohio St Econ Development Rev TxbI Ohio E		06/01/2015			35,000	35,000	35,000	35,000						35,000				970	12/01/2021	1FE
889251-EY-6	Toledo LucasCtyOH PortAuth Rev TxbI Luig		05/18/2015	Call 108.9354		855,143	785,000	785,000	785,000		70,143		70,143		855,143				23,362	05/15/2019	1FE
3199999	Subtotal - Bonds - U.S. Special Revenues					4,750,781	4,680,638	4,772,318	4,725,408		25,375		25,375		4,750,781				109,093	XXX	XXX
000759-CR-9	American Business Fin Svcs Inc RMBS Ser		06/01/2015	Paydown		43,014	43,014	43,004	42,940		75		75		43,014				326	07/15/2033	3FM
000759-CV-0	American Business Fin Svcs Inc RMBS Ser		06/01/2015	Paydown		27,296	27,296	26,372	26,372		924		924		27,296				620	09/15/2033	3FM
				Redemption 100.0000																	
00241Y-AB-0	AVSC Holding (PSAV Presen) 1st Lien Term		06/30/2015			4,500	4,500	4,481			19		19		4,500				20	01/22/2021	4FE
00241Y-AB-0	AVSC Holding (PSAV Presen) 1st Lien Term		05/26/2015	Tax Free Exchange		4,481	4,500	4,479	4,480		1		1		4,481				102	01/22/2021	4FE
00253C-HK-6	Aames Mtg Tr RMBS Ser 2001-4 CI M1 6.9		06/01/2015	Paydown		64,325	64,325	64,294	65,490		(1,165)		(1,165)		64,325				2,095	01/25/2032	5FM
00253C-HS-9	Aames Mtg Tr RMBS Ser 2002-1 CI M1 6.3		06/01/2015	Paydown		2,597	2,597	1,987	674	1,313			1,313		1,987		(1,987)	(1,987)	77	06/25/2032	1FM
				Redemption 100.0000																	
01365#-AC-7	Albuquerque Plaza Assoc CTL 1st Mtg Nt		06/01/2015			114,997	114,997	114,997	114,997						114,997				3,549	07/01/2015	2
				Redemption 100.0000																	
01877K-AB-9	Alliance Pipeline LP Sr Nt 6.996% 12/3		06/30/2015			2,571	2,571	2,563	2,568		4		4		2,571				90	12/31/2019	2FE
02149H-AW-0	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2015	Paydown		202,076	246,332	209,372	209,372						209,372		(7,296)	(7,296)	5,913	03/25/2037	2FM
02660T-ER-0	American Home Mtg Inv Tr RMBS Ser 2005-2		06/01/2015	Paydown		90,945	90,945	90,007	90,238		707		707		90,945				1,788	09/25/2035	1FM
032166-AR-1	Amsouth Bank NA Sub Nt 5.200% 04/01/15		04/01/2015	Maturity		2,000,000	2,000,000	1,998,900	1,999,966		34		34		2,000,000				52,000	04/01/2015	2FE
				Redemption 100.0000																	
03334@-AA-7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.3		06/15/2015			23,049	23,049	23,049	23,049						23,049				609	02/15/2025	1
040104-BW-0	Argent Securities Inc RMBS Ser 2003-WD C		06/01/2015	Paydown		131,125	131,125	131,067	126,118		5,007		5,007		131,125				6,765	10/25/2033	1FM
				Redemption 100.0000																	
04231#-AA-7	Armstrong/Heinz Contract Sec ABS Lease B		06/15/2015			26,991	26,991	26,991	26,991						26,991				740	08/15/2016	3
				Redemption 100.0000																	
04529K-AC-3	Aspen Dental Management Term Ln Nt 2 7		04/30/2015			2,917,085	2,917,085	2,924,370	2,920,645		(3,559)		(3,559)		2,917,085				91,307	10/06/2016	4FE
04541G-AS-1	Asset Backed Securities Corp RMBS Ser 20		06/01/2015	Paydown		20,832	20,832	21,646	20,935		(103)		(103)		20,832				651	03/21/2029	1FM
				Redemption 100.0000																	
05164#-AA-5	Aurora Health Care (Badger RE) CTL 6.9		06/15/2015			27,853	27,853	27,029	27,469		384		384		27,853				812	12/15/2022	1
05948K-RM-3	Bank of America Alt Loan Tr RMBS Ser 200		06/01/2015	Paydown		63,903	63,903	60,947	63,128		774		774		63,903				1,298	06/25/2019	1FM
05948K-XQ-7	Bank of America Alt Loan Tr RMBS Ser 200		06/01/2015	Paydown		84,897	105,076	103,427	103,427						103,427		(18,530)	(18,530)	2,508	03/25/2035	4FM
05948K-XS-3	Bank of America Alt Loan Tr RMBS Ser 200		06/01/2015	Paydown		95,007	117,589	114,387	114,387						114,387		(19,381)	(19,381)	2,807	03/25/2035	4FM
07386H-QG-9	Bear Stearns Alt- A Tr RMBS Ser 2005-1 C		06/25/2015	Paydown		247,729	247,729	239,833	242,762		4,967		4,967		247,729				804	01/25/2035	1FM
				Redemption 100.0000																	
079867-AQ-0	BellSouth Telecom Inc Deb 6.300% 12/15		06/15/2015			63,646	63,646	64,676	63,764		(118)		(118)		63,646				2,008	12/15/2015	2FE
105667-AB-5	Bravo Mtg Loan Trust RMBS Ser 2006-1 CI		06/25/2015	Paydown		132,762	132,762	75,437	75,437		57,325		57,325		132,762				224	07/25/2036	1FM
12489W-NP-5	C-BASS Tr RMBS Ser 2005-CB6 CI A4 3.99		06/01/2015	Paydown		132,123	132,123	132,119	127,737		4,386		4,386		132,123				2,618	07/25/2035	1FM
				Redemption 100.0000																	
12644@-CA-1	CTL Cap Tr CTL Ser 2004-17 Texas Instr		06/15/2015			112,473	112,473	112,473	112,473						112,473				2,561	01/15/2026	1
				Redemption 100.0000																	
12665*-AA-9	CVS Caremark CTL Wells Fargo Bk NW 7.8		06/10/2015			45,934	45,934	45,934	45,934						45,934				1,508	10/10/2031	2
				Redemption 100.0000																	
126650-BS-8	CVS Health Corp ABS PTC Nt 7.507% 01/1		06/10/2015			20,358	20,358	25,878	25,741		(5,383)		(5,383)		20,358				637	01/10/2032	2FE
				Redemption 100.0000																	
12665U-AA-2	CVS Health Corp ABS PTC Nt 4.704% 01/1		06/10/2015			34,467	34,467	34,467	34,467						34,467				676	01/10/2036	2FE
12667F-4S-1	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2015	Paydown		1,054,879	1,054,879	1,015,749	1,015,749		39,129		39,129		1,054,879				24,672	04/25/2035	1FM
12667F-TA-3	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2015	Paydown		9,702	9,702	9,701	9,672		30		30		9,702				204	08/25/2034	1FM
12667G-FD-0	Countrywide Alternative Ln Tr RMBS Ser 2		06/01/2015	Paydown		56,176	56,176	56,535	56,207		(32)		(32)		56,176				1,315	05/25/2035	1FM
12668B-RZ-8	CIWBS Inc RMBS Ser 2006-6CB CI 1A4 5.5		06/01/2015	Paydown		66,260	83,248	71,453	71,453						71,453		(5,193)	(5,193)	1,912	05/25/2036	1FM
126694-E9-5	CIWHL Inc RMBS Ser 2006-0A4 CI A1 1.118		06/01/2015	Paydown		181,496	181,496	122,994	122,994						122,994		58,502	58,502	796	04/25/2046	3FM
12669E-3P-9	CIWALT Loan Tr RMBS Ser 2003-J9 CI 1A6		06/01/2015	Paydown		30,168	30,168	29,321	29,627		541		541		30,168				575	10/25/2033	1FM
149837-AA-4	CBA Small Balance Comm Mtg Tr ABS Frnch		06/25/2015	Paydown		415,700	415,700	165,198	165,198						415,700				733	06/25/2038	6FE
				Redemption 100.0000																	
15189@-AA-7	Centerpoint Anchorage Tr CTL PTC Lease B		06/15/2015			55,559	55,559	55,559	55,559						55,559				1,830	09/15/2022	2Z

STATEMENT AS OF JUNE 30, 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
152314-DP-2	Centex Home Equity Loan Tr RMBS Ser 2001		05/01/2015	Paydown		4,961	4,961	4,961	4,947		15		15		4,961				152	07/25/2032	1FM
152314-FZ-8	Centex Home Equity Loan Tr RMBS Ser 2002		05/01/2015	Paydown		27,407	27,407	27,407	27,352		55		55		27,407				571	11/25/2028	1FM
16678R-DU-8	Chevy Chase Mtg Funding Corp RMBS Ser 20		06/25/2015	Paydown		63,319	63,319	62,052	62,346		973		973		63,319				129	07/25/2036	1FM
17306R-CE-6	Citifinancial Mtg Sec Inc RMBS Ser 2004-		06/01/2015	Paydown		25,843	25,843	25,842	25,808		35		35		25,843				387	04/25/2034	1FM
17307G-MC-9	Citigroup Mtg Ln Tr RMBS Ser 2004-HYB4 C		06/25/2015	Paydown		14,983	14,983	14,999	14,994		(12)		(12)		14,983				35	12/25/2034	2FM
20030N-AJ-0	Comcast Corp Co Gtd Nt 5.850% 11/15/15		06/29/2015	Call 102,1070 Redemption 100,0000		15,622,371	15,300,000	15,610,352	15,348,318		274,053		274,053		15,622,371				556,920	11/15/2015	1FE
22357@-AA-9	Cox Tower II PTC Nt 5.409% 01/02/40		06/02/2015			24,009	24,009	24,009	24,009						24,009				541	01/02/2040	2
225458-BU-1	CS First Boston Mtg Sec Corp RMBS Ser 20		06/01/2015	Paydown		222,854	222,854	224,699	222,662		191		191		222,854				5,240	05/25/2028	1FM
225458-NS-3	CS First Boston Mtg Sec Corp RMBS Ser 20		06/01/2015	Paydown		559,286	559,286	557,369	557,427		1,859		1,859		559,286				11,442	02/25/2032	1FM
225458-XJ-2	CS First Boston Mtg Sec Corp RMBS Ser 20		06/01/2015	Paydown		104,938	104,938	102,905	104,070		869		869		104,938				2,019	07/25/2035	1FM
24763L-FN-5	Delta Funding Home Eq Ln Tr RMBS Ser 199		05/01/2015	Paydown		3,769	3,769	3,769	3,761		8		8		3,769				80	08/15/2030	1FM
251510-AW-3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS		06/01/2015	Paydown		114,241	114,241	114,217	114,094		147		147		114,241				2,476	09/25/2033	1FM
251510-FX-6	Deutsche Alt-A Sec Inc RMBS Ser 2005-4 C		06/01/2015	Paydown		53,511	64,726	60,728	60,728						60,728		(7,217)	(7,217)	1,519	09/25/2035	3FM
251563-CB-6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 C1		06/01/2015	Paydown		147,130	147,130	147,089	148,798		(1,668)		(1,668)		147,130				3,532	12/25/2033	1FM
26868@-FD-7	EMC Mtg Loan Tr RMBS Ser 2006-A C1 A 0		06/25/2015	Paydown		35,621	35,621	28,238	28,238		7,383		7,383		35,621				97	12/25/2042	1FM
26882P-AS-1	ERAC USA Finance Co Sr Nt 5.600% 05/01		05/01/2015	Maturity		7,069,000	7,069,000	7,554,115	7,145,375		(76,375)		(76,375)		7,069,000				197,932	05/01/2015	2FE
29439@-AA-6	EQT Production Co Gtd Sr Nt 7.760% 02/		04/13/2015	Call 104,4939 Redemption 100,0000		49,112	47,000	47,364	47,135		1,978		1,978		49,112				2,269	02/28/2016	2
302567-AA-0	FPL Energy American Wind LLC Sr Nt 6.6		06/20/2015			187,563	187,563	186,893	186,960		603		603		187,563				12,452	06/20/2023	2FE
337925-ES-6	First Plus Home Ln Owner Tr RMBS Ser 199		06/01/2015	Paydown		11,466	11,466	11,720	11,454		12		12		11,466				745	12/10/2024	6FM
35671D-BG-9	Freeport-McMoran Copper & Gold Sr Nt 3		05/07/2015	Various		13,052,816	13,150,000	13,143,569	13,144,655		332		332		13,144,987		(92,172)	(92,172)	264,055	03/15/2020	2FE
				Redemption 100,0000																	
36225*-AA-1	GSA IRS Lease Tr CTL PTC Ser 2009 5.93		06/11/2015			192,182	192,182	192,182	192,182						192,182				4,752	09/11/2030	1
36226M-AE-3	GRMT Mtg Loan Tr RMBS Ser 2001-1A C1 A5		06/01/2015	Paydown		23,090	23,090	23,091	23,010		81		81		23,090				638	07/20/2031	1FM
36228F-3Q-7	GS Mortgage Securities Corp RMBS Ser 200		06/01/2015	Paydown		23,692	23,692	23,653	23,653		(4)		(4)		23,649		44	44	574	04/25/2034	1FM
				Redemption 100,0000																	
38119@-AA-2	Golden Spread Elec Cooperative 1st Mtg B		05/06/2015			70,129	70,129	70,129	70,129						70,129				2,000	05/06/2025	1FE
				Redemption 100,0000																	
404122-AN-3	HCA Inc Term Ln B4 Nt 1 3.532% 05/01/1		06/30/2015			1,386	1,386	1,386	1,386						1,386				21	05/01/2018	3FE
				Redemption 100,0000																	
404122-AP-8	HCA Inc Term Ln B5 Nt 1 2.937% 03/31/1		06/30/2015			3,323	3,323	3,323	3,323						3,323				49	03/31/2017	3FE
45254N-GA-9	IMPAC CMB Tr RMBS Ser 2003-11 C1 2A1 1		06/25/2015	Paydown		66,490	66,490	65,493	65,614		875		875		66,490				288	10/25/2033	1FM
45254N-PV-3	IMPAC CMB Tr RMBS Ser 2005-5 C1 A2 0.6		06/25/2015	Paydown		50,966	50,966	49,892	49,892		1,074		1,074		50,966				135	08/25/2035	1FM
45254T-PM-0	IMPAC Secd Assets CMN Owner Tr RMBS Ser		06/01/2015	Paydown		118,915	118,915	118,915	118,699		216		216		118,915				2,424	08/25/2034	1FM
45254T-PY-4	IMPAC Secd Assets CMN Owner Tr RMBS Ser		06/25/2015	Paydown		29,104	29,104	29,181	29,119		(15)		(15)		29,104				142	11/25/2034	1FM
45254T-TN-4	IMPAC Secd Assets CMN Owner Tr RMBS Ser		06/25/2015	Paydown		126,710	126,710	126,710	126,710						126,710				286	05/25/2036	1FM
45660N-YZ-2	Residential Asset Sec Tr RMBS Ser 2004-R		06/01/2015	Paydown		157,287	143,524	155,149	155,149		271		271		155,420		1,866	1,866	2,159	08/25/2033	1FM
466247-MU-4	JP Morgan Mtg Tr RMBS Ser 2005-S1 C1 2A3		06/01/2015	Paydown		161,921	161,921	163,262	162,486		(565)		(565)		161,921				5,501	01/25/2035	1FM
46625Y-P7-2	JP Morgan Chase Comm Mtg Secs CMBs Ser 2		06/01/2015	Paydown		104,063	104,063	104,577	103,871		192		192		104,063				2,139	04/15/2043	1FM
48203R-AD-6	Juniper Networks Inc Sr Nt 5.950% 03/1		04/24/2015	HSBC Securities		4,541,241	4,339,000	4,337,047	4,337,274		9		9		4,337,283		203,958	203,958	160,639	03/15/2041	2FE
487836-BG-2	Kellogg Co Sr Nt 1.125% 05/15/15		05/15/2015	Maturity		5,000,000	5,000,000	4,994,150	4,999,266		734		734		5,000,000				28,125	05/15/2015	2FE
				Redemption 100,0000																	
50026*-AA-3	Kohls Corp CTL Shelby MI 7.600% 12/15/		06/15/2015			13,552	13,552	14,317	13,903		(351)		(351)		13,552				427	12/15/2022	2
50180L-AC-4	LB-US Comm Mtg Tr CMBs Ser 2008-C1 C1 A		06/11/2015	Paydown		34,105	34,105	35,168	34,416		(311)		(311)		34,105				892	04/15/2041	1FM
				Redemption 100,0000																	
52465@-BF-1	Legg Mason Mtg Cap Corp LBASS Ser 2001-C		06/10/2015			17,155	17,155	18,604	17,501		(346)		(346)		17,155				393	04/10/2017	1
				Redemption 100,0000																	
52467@-BC-8	Legg Mason Mtg Cap Corp CTL Ser 2003 C1		06/15/2015			45,230	45,230	49,748	46,500		(1,270)		(1,270)		45,230				1,547	11/15/2018	5*
52518R-CO-6	Lehman Structured Sec Corp RMBS Ser 2005		06/26/2015	Paydown		64,802	103,708	50,722	50,722						50,722		14,080	14,080	248	09/26/2045	1FM
55265K-F6-1	Master Asset Sec Tr RMBS Ser 2003-7 C1 4		06/01/2015	Paydown		66,796	66,796	63,039	64,805		1,992		1,992		66,796				1,442	09/25/2033	1FM
55265K-Q3-6	Master Asset Sec Tr RMBS Ser 2003-9 C1 2		06/01/2015	Paydown		184,223	184,223	179,531	180,825		3,398		3,398		184,223				4,576	10/25/2033	1FM
576434-A2-0	Master Asset Securitization Tr RMBS Ser		06/01/2015	Paydown		60,444	60,444	61,048	60,599		(155)		(155)		60,444				1,147	01/25/2035	2FM
576434-J5-4	Master Asset Securitization Tr RMBS Ser		06/01/2015	Paydown		43,360	43,360	44,132	43,528		(168)		(168)		43,360				919	03/25/2035	1FM
576434-N2-6	Master Asset Securitization Tr RMBS Ser		06/01/2015	Paydown		15,720	15,720	15,456	15,536		1		1		15,537				363	04/25/2035	1FM
576434-UH-5	Master Asset Securitization Tr RMBS Ser		06/01/2015	Paydown		31,807	31,807	31,807	31,807						31,807		184	184	683	08/25/2034	1FM
576434-WD-2	Master Asset Securitization Tr RMBS Ser		06/01/2015	Paydown		13,823	13,823	13,931	13,802		21		21		13,823				309	09/25/2034	1FM
57643M-JM-7	Master Asset Securitization Tr RMBS Ser		06/01/2015	Paydown		251,023	251,023	246,317	247,684		3,340		3,340		251,023				4,982	12/25/2034	1FM

STATEMENT AS OF JUNE 30, 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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
589929-XZ-6	Merrill Lynch Mtg Investors RMBS Ser 200		06/01/2015	Paydown		64,353	64,353	64,327	64,225		(51)		(51)		64,174		178	178	1,659	09/25/2032	1FM
59022H-HL-9	Merrill Lynch Mortgage Tr CMBS Ser 2005-		05/01/2015	Paydown		2,000,000	2,000,000	1,821,953	1,983,702		16,298		16,298		2,000,000				39,717	06/12/2043	1FM
59549W-AB-9	Mid State Tr ABS Ser 11 CI M1 5.598% 0		06/15/2015	Paydown		12,825	12,825	12,825	12,825						12,825				293	07/15/2038	2AM
61749M-AV-1	Morgan Stanley Cap I CMBS Ser 2006-T23 C		06/01/2015	Paydown		12,073	12,073	12,387	12,117		(44)		(44)		12,073				296	08/12/2041	1FM
626717-AF-9	Murphy Oil Corp Sr Nt 3.700% 12/01/22		04/08/2015			779,554	840,000	835,867	836,521		107		107		836,628		(57,074)	(57,074)	11,396	12/01/2022	2FE
63080-AA-5	NARA Caves Lease Tr CTL 5.300% 09/15/2		06/15/2015	Call 100.0000		69,973	69,973	69,973	69,973						69,973				1,546	09/15/2028	1
	Redemption 100.0000																				
63651P-AA-2	National Inst Health Twinbrook CTL B Bid		06/15/2015			28,004	28,004	28,004	28,004						28,004				681	01/15/2019	1
64352V-EF-4	New Century Home Equity Ln Tr RMBS Ser 2		06/01/2015	Paydown		92,430	92,430	92,410	92,430		168		168		92,430				2,044	11/25/2033	1FM
652482-BX-7	News America Inc Co Gtd Nt 5.650% 08/1		04/06/2015	Tax Free Exchange		7,653,281	7,500,000	7,762,911	7,659,707		(6,426)		(6,426)		7,653,281				271,906	08/15/2020	2FE
652482-CE-8	News America Inc Co Gtd Nt 6.150% 02/1		04/06/2015	Tax Free Exchange		23,021,161	20,000,000	23,118,100	23,036,021		(14,860)		(14,860)		23,021,161				789,250	02/15/2041	2FE
	Redemption 100.0000																				
653240-AA-9	Newtown CTL Ser 2002 6.082% 05/15/23		06/15/2015			27,952	27,952	27,951	27,951		1		1		27,952				709	05/15/2023	1
65535V-CN-6	Nomura Asset Sec Corp RMBS Ser 2004-AP1		06/01/2015	Paydown		13,478	13,478	13,477	13,445		33		33		13,478				298	03/25/2034	1FM
65535V-DC-9	Nomura Asset Sec Corp RMBS Ser 2004-AP2		06/01/2015	Paydown		27,317	27,317	27,102	27,177		140		140		27,317				601	07/25/2034	2FM
65535V-GH-5	Nomura Asset Sec Corp RMBS Ser 2004-AP3		06/01/2015	Paydown		69,557	69,557	69,556	69,394		163		163		69,557				1,441	10/25/2034	1FM
	Redemption 100.0000																				
73019#-AD-4	PNC Equip Finc LLC ABS Priv Pl Nt Ser D		05/15/2015			133,339	133,339	133,339	133,339						133,339				2,033	11/15/2027	1
743917-B#-4	Prudential Ins Co of America CMBS Ser 19		06/01/2015	Paydown		100	100	106	100						100				5	12/01/2015	6*
74834L-AM-2	Quest Diagnostics Inc Gtd Nt 6.400% 07		04/09/2015	Call 112.3422		5,351,981	4,764,000	4,842,844	4,790,235		561,746		561,746		5,351,981				235,447	07/01/2017	2FE
74922P-AC-8	Residential Accredit Loans Inc RMBS Ser		06/25/2015	Paydown		34,640	33,389	22,341	22,341						22,341		12,299	12,299	48	02/25/2037	1FM
	Redemption 100.0000																				
755920-AF-2	Receipts on Corp Sec Tr ABS Coll Tr Ser		05/15/2015			154,402	154,402	175,348	158,641		(4,239)		(4,239)		154,402				4,922	05/15/2017	3AM
760985-M9-9	Residential Asset Mtg Prod Inc RMBS Ser		06/01/2015	Paydown		49,436	49,436	49,436	49,325		111		111		49,436				1,004	01/25/2034	1FM
760985-US-8	Residential Asset Mtg Prod Inc RMBS Ser		06/01/2015	Paydown		34,825	34,825	32,099	33,669		1,156		1,156		34,825				645	03/25/2033	1FM
760985-ZF-1	Residential Asset Mtg Prod Inc RMBS Ser		06/01/2015	Paydown		45,153	45,153	45,047	45,047		106		106		45,153				936	09/25/2033	1FM
76110H-EU-9	Residential Accredit Loans Inc RMBS Ser		06/01/2015	Paydown		91,069	90,557	90,639	91,069		431		431		91,069				2,015	06/25/2033	1FM
76110W-MC-7	Residential Asset Sec Corp RMBS Ser 2001		06/01/2015	Paydown		39,254	39,254	39,246	39,178		77		77		39,254				968	09/25/2031	1FM
76110W-MF-0	Residential Asset Sec Corp RMBS Ser 2001		06/01/2015	Paydown		29,260	29,260	15,555	15,555						15,555		(15,555)	(15,555)	860	09/25/2031	4FM
76112B-SN-1	Residential Asset Mtg Products RMBS Ser		06/01/2015	Paydown		39,930	39,930	38,045	39,215		714		714		39,930				867	09/25/2034	1FM
76114H-AK-1	Residential Asset Sec Tr RMBS Ser 2007-A		06/01/2015	Paydown		10,814	11,367	10,354	10,354						10,354		460	460	280	05/25/2037	3FM
	Redemption 100.0000																				
76126C-DE-9	RACERS Tr ABS Ser 1998-QCE-1 CI A1 6.6		05/15/2015			108,619	108,619	106,480	108,061		558		558		108,619				3,598	05/15/2018	1
77340R-AH-0	Rockies Express Pipeline LLC Sr Nt 3.9		04/15/2015	Maturity		13,800,000	13,800,000	13,961,900	13,810,972		(10,972)		(10,972)		13,800,000				269,100	04/15/2015	3FE
	Redemption 100.0000																				
78402C-AA-1	SC Commercial Mtg Pass Through CTL Ser 2		06/01/2015			20,545	20,545	21,483	21,039		(494)		(494)		20,545				590	11/01/2026	2
805564-HJ-3	Saxon Asset Securities Tr RMBS Ser 2000-		06/01/2015	Paydown		10,533	10,533	10,715	10,480		53		53		10,533				294	01/25/2032	1FM
805564-PB-1	Saxon Asset Securities Tr RMBS Ser 2003-		06/01/2015	Paydown		28,996	28,996	28,996	28,996						28,996				568	12/25/2033	1FM
81441P-BZ-3	Security Natl Mtg Loan Tr RMBS Ser 2004-		06/01/2015	Paydown		67,054	67,054	67,054	67,054						67,054				1,464	11/25/2034	1FM
863579-CD-8	Structured Adj Rate Mtg Ln RMBS Ser 2004		06/01/2015	Paydown		22,501	22,501	22,694	22,562		(5)		(5)		22,557				249	10/25/2034	1FM
86359A-QK-2	Structured Asset Sec Corp RMBS Ser 2003-		06/01/2015	Paydown		3,092	3,092	3,090	3,087		5		5		3,092		(56)	(56)	63	04/25/2033	1FM
86359B-ZG-9	Structured Asset Sec Corp RMBS Ser 2004-		06/01/2015	Paydown		138,599	138,599	138,556	138,273		326		326		138,599				2,927	09/25/2034	1FM
86359B-ZS-3	Structured Asset Sec Corp RMBS Ser 2004-		06/01/2015	Paydown		203,266	203,266	206,187	204,151		(886)		(886)		203,266				4,737	09/25/2034	1FM
86359D-FQ-5	Structured Asset Sec Corp RMBS Ser 2005-		06/01/2015	Paydown		108,036	108,036	109,201	108,386		(351)		(351)		108,036				2,502	06/25/2035	3FM
86359D-GQ-4	Structured Asset Sec Corp RMBS Ser 2005-		06/01/2015	Paydown		21,599	21,599	21,662	21,568		31		31		21,599				522	12/25/2034	1FM
87875U-AC-6	Teco Finance Inc Co Gtd Nt 6.750% 05/0		05/01/2015	Maturity		8,354,000	8,354,000	9,433,086	8,430,091		(76,091)		(76,091)		8,354,000				281,948	05/01/2015	2FE
	Redemption 100.0000																				
88031R-AA-6	Tenaska Alabama II Partners LP Sr Sec Nt		06/30/2015			30,685	30,685	30,685	30,685						30,685				940	03/30/2023	2
89233P-AB-9	Toyota Motor Credit Corp MT Nt 3.200%		06/17/2015	Maturity		10,000,000	10,000,000	10,109,800	10,010,804		(10,804)		(10,804)		10,000,000				160,000	06/17/2015	1FE
906548-BZ-4	Union Elec Co 1st Mtg Bd 4.750% 04/01/		04/01/2015	Maturity		1,750,000	1,750,000	1,705,988	1,748,669		1,331		1,331		1,750,000				41,563	04/01/2015	1FE
	Redemption 100.0000																				
908594-A*-5	Union Tank Car Co ABS Sr Sec Nt 6.820%		06/01/2015	Redemption		191,622	191,622	191,622	191,622						191,622				6,534	06/01/2016	1
	Redemption 100.0000																				
91737#-AA-3	United States Govt SS Ls FinTr CTL GSA G		06/15/2015			103,345	103,345	103,005	103,235		110		110		103,345				2,027	11/15/2018	1
	Redemption 100.0000																				
91740#-AA-8	United States of America BIA-2 CTL Alber		06/15/2015			10,571	10,571	10,571	10,571						10,571				254	10/15/2025	1

STATEMENT AS OF JUNE 30, 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- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog- nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation or Market In- dicator (a)
91741@-AA-9	US Govt Ft Collins Tr GSA CTL APHIS Ls .....		06/15/2015	Redemption 100.0000		49,014	49,014	49,014	49,014						49,014				1,103	12/15/2026	1
91802M-AA-8	Utility Contract Funding LLC Nt 7.944% .....		04/01/2015	Redemption 100.0000		168,087	168,087	167,994	168,054		33		33		168,087				6,676	10/01/2016	2FE
91847*-AA-4	VA Evansville IN CTL Ls Fin Tr 4.950% .....		06/14/2015	Redemption 100.0000		96,009	96,009	96,009	96,009						96,009				1,981	10/14/2031	1
92922F-EB-0	Washington Mutual Mtg RMBS Ser 2003-AR10 .....		06/01/2015	Paydown		36,281	36,281	35,745	35,913		368		368		36,281				(1,184)	10/25/2033	1FHL
93934F-CM-2	Washington Mutual MSC Mtg PT RMBS Ser 20 .....		06/01/2015	Paydown		10,552	12,274	12,373	12,336		(1)		(1)		12,336		(1,783)		276	10/25/2035	4FHL
94978#-AU-1	Wells Fargo Bank Northwest NA CTL MIRA L .....		06/15/2015	Redemption 100.0000		8,406	8,406	8,801	8,679		(273)		(273)		8,406				259	05/15/2032	1
94978#-BC-0	Wells Fargo Bank Northwest NA CTL 6.59 .....		06/01/2015	Redemption 100.0000		17,248	17,248	17,248	17,248						17,248				475	11/01/2022	2
94983B-AM-1	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2 .....		06/01/2015	Paydown		285,848	285,848	271,734	274,604		11,243		11,243		285,848				7,365	04/25/2036	1FHL
96188#-AA-6	WETT Holdings LLC Sr Sec Nt 4.310% 12/ .....		06/30/2015	Redemption 100.0000		66,667	66,667	66,667	66,667						66,667				1,540	12/18/2024	2FE
96928#-AC-7	William Blair CTL CTL PTC Ser 2004-1 7 .....		06/25/2015	Redemption 100.0000		27,327	27,327	31,333	28,836		(1,509)		(1,509)		27,327				951	01/25/2023	2
98149B-AK-7	World Kitchen LLC Term Ln Nt 1 5.500% .....		06/30/2015	Redemption 100.0000		7,839	7,839	7,800	7,809		30		30		7,839				217	04/02/2018	4FE
44984B-AF-7	I-Preferred Term Sec Ltd ABS Sr Nt Fx-to .....	R	06/11/2015	Paydown		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				37,864	12/11/2032	1FE
71645W-AR-2	Petrobras Intl Fin Co Sr Nt 5.375% 01/ .....	R	04/27/2015	Merrill Lynch		6,359,925	6,500,000	7,290,505	7,091,099		(28,713)		(28,713)		7,062,386		(702,461)		264,943	01/27/2021	3FE
74042C-AA-6	Preferred Term Sec Ltd ABS Sr Nt CI A-1 .....	R	06/22/2015	Paydown		58,488	58,488	39,698	41,110		17,377		17,377		58,488				342	03/22/2038	1FE
74042H-AC-1	Preferred Term Sec Ltd ABS XIX Nt CI B P .....	R	06/22/2015	Paydown		15,551	15,551	15,554	15,552						15,551				67	12/22/2035	5AM
74042J-AA-1	Preferred Term Sec Ltd ABS XXI Nt Ser A- .....	R	06/22/2015	Redemption 100.0000		11,336	11,336	11,336	10,846		491		491		11,336				35	03/22/2038	1FE
81726J-AD-3	Sensata Technologies Term Ln B Nt 1 3 .....	F	05/11/2015	Tax Free Exchange		4,940,070	4,975,000	4,937,688	4,938,364		1,705		1,705		4,940,070				100,467	10/14/2021	2FE
922501-AA-9	Vega Container Vessel PLC ABS Ser 2006-1 .....	R	06/03/2015	Call 103.0000		568,180	551,631	273,112	273,112		295,067		295,067		568,180				17,301	02/10/2021	1AM
922501-AA-9	Vega Container Vessel PLC ABS Ser 2006-1 .....	R	05/10/2015	Paydown		50,148	50,148	24,828	24,828		25,320		25,320		50,148				1,395	02/10/2021	1AM
64859#-AB-9	Intercapital PLC Sub Nt 2.232% 06/28/1 .....	F	06/28/2015	Maturity		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				100,729	06/28/2015	2
08773#-AQ-9	Stockland Finance Pty Ltd Sr Nt 5.810% .....	F	06/21/2015	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				288,886	06/21/2015	1
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						169,118,058	165,332,023	170,564,845	168,395,890	1,313	1,353,506		1,354,819		169,755,191		(637,134)	(637,134)	4,490,978	XXX	XXX
8399997. Total - Bonds - Part 4						173,887,065	170,030,887	175,355,863	173,139,785	1,313	1,378,620		1,379,933		174,524,198		(637,134)	(637,134)	4,600,592	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						173,887,065	170,030,887	175,355,863	173,139,785	1,313	1,378,620		1,379,933		174,524,198		(637,134)	(637,134)	4,600,592	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						173,887,065	XXX	175,355,863	173,139,785	1,313	1,378,620		1,379,933		174,524,198		(637,134)	(637,134)	4,600,592	XXX	XXX

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

STATEMENT AS OF JUNE 30, 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	Citigroup Fin Products Inc MBNUM28PBD07JBLYG310	07/16/2014	07/15/2015		13,256,910	1973.28	554,139			985,100		985,100	134,516					0	003
Equity Basket Options CALL - Rainbow Options BASKETS01	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Deutsche Bank AG 7LTWIFYZ1ONSX8D621K86	08/19/2014	08/14/2015		16,490,556	1955.06	786,600			1,347,639		1,347,639	167,070					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			1,536,562		1,536,562	121,667					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			2,461,759		2,461,759	403,381						003
Equity Basket Options CALL - Rainbow Options BASKETS01	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Morgan Stanley & Co International Ltd 4PQUHNGJPFGFNF3BB653	11/19/2014	11/13/2015		21,651,338	2039.82	963,485			725,829		725,829	(254,725)						003
Equity Basket Options CALL - Rainbow Options BASKETS01	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Goldman Sachs Group FORBUP27PHTHYVLBN30	12/17/2014	12/15/2015		22,070,953	1980	1,096,926			1,456,763		1,456,763	48,074						003
Spread (SPX) Options SPXTSAAS1	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Wells Fargo & Co KB1H1DSPRFMYMCJFT09	01/20/2015	01/15/2016		10,780,884	1992.67		565,143		600,295		600,295	35,152						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		2,030,035		2,030,035	483,026						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		1,109,849		1,109,849	(1,028,967)						003
Spread (SPX) Options SPXTSAAS1	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Morgan Stanley & Co International Ltd 4PQUHNGJPFGFNF3BB653	02/18/2015	02/12/2016		12,074,021	2096.99		576,163		415,068		415,068	(161,095)						003
Spread (SPX) Options SPXTSAAS1	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Wells Fargo & Co KB1H1DSPRFMYMCJFT09	03/17/2015	03/15/2016		24,465,307	2053.4		1,264,112		1,103,332		1,103,332	(160,780)					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		893,325		893,325	(262,133)					0	003
Equity Basket Options CALL - Rainbow Options BASKETS01	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Goldman Sachs Group FORBUP27PHTHYVLBN30	04/15/2015	04/15/2016		22,898,860	2106.63		1,025,272		634,403		634,403	(390,869)					0	003
Spread (SPX) Options SPXTSAAS1	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Wells Fargo & Co KB1H1DSPRFMYMCJFT09	04/16/2015	04/15/2016		9,175,558	2106.63		441,008		334,288		334,288	(106,721)					0	003
Equity Basket Options CALL - Rainbow Options BASKETS01	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	JPMorgan Chase & Co 7H6GLXDRUGOFU57RNE97	05/18/2015	05/13/2016		25,268,685	2122.73		1,160,591		576,079		576,079	(584,512)					0	003

STATEMENT AS OF JUNE 30, 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 (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P500 Index CALL Spread (SPX) Options SPXTSAAS1	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Wells Fargo & Co	05/18/2015	05/13/2016		10,588,912	2122.73		526,902		371,274		371,274	(155,629)					0	003
S&P500 Index CALL Spread (SPX) Options SPXTSAAS1	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Bank of America Corp	06/16/2015	06/15/2016		12,617,527	2084.43		635,368		541,326		541,326	(94,042)					0	003
Equity Basket Options CALL - Rainbow Options BASKET\$01	VAGLB Hedge - Indexed Universal Life	N/A	Equity/Index	Citigroup Fin Products Inc	06/16/2015	06/15/2016		29,119,949	2084.43		1,450,173		1,135,512		1,135,512	(314,662)					0	003
0089999. Subtotal	Purchased Options - Hedging Other - Call Options and Warrants									5,577,527	12,486,016		18,258,437	XXX	18,258,437	(2,121,248)					XXX	XXX
0099999. Subtotal	Purchased Options - Hedging Other - Put Options													XXX							XXX	XXX
0109999. Subtotal	Purchased Options - Hedging Other - Caps													XXX							XXX	XXX
0119999. Subtotal	Purchased Options - Hedging Other - Floors													XXX							XXX	XXX
0129999. Subtotal	Purchased Options - Hedging Other - Collars													XXX							XXX	XXX
0139999. Subtotal	Purchased Options - Hedging Other - Other													XXX							XXX	XXX
0149999. Subtotal	Purchased Options - Hedging Other									5,577,527	12,486,016		18,258,437	XXX	18,258,437	(2,121,248)					XXX	XXX
0159999. Subtotal	Purchased Options - Replications - Call Options and Warrants													XXX							XXX	XXX
0169999. Subtotal	Purchased Options - Replications - Put Options													XXX							XXX	XXX
0179999. Subtotal	Purchased Options - Replications - Caps													XXX							XXX	XXX
0189999. Subtotal	Purchased Options - Replications - Floors													XXX							XXX	XXX
0199999. Subtotal	Purchased Options - Replications - Collars													XXX							XXX	XXX
0209999. Subtotal	Purchased Options - Replications - Other													XXX							XXX	XXX
0219999. Subtotal	Purchased Options - Replications													XXX							XXX	XXX
0229999. Subtotal	Purchased Options - Income Generation - Call Options and Warrants													XXX							XXX	XXX
0239999. Subtotal	Purchased Options - Income Generation - Put Options													XXX							XXX	XXX
0249999. Subtotal	Purchased Options - Income Generation - Caps													XXX							XXX	XXX
0259999. Subtotal	Purchased Options - Income Generation - Floors													XXX							XXX	XXX
0269999. Subtotal	Purchased Options - Income Generation - Collars													XXX							XXX	XXX
0279999. Subtotal	Purchased Options - Income Generation - Other													XXX							XXX	XXX
0289999. Subtotal	Purchased Options - Income Generation													XXX							XXX	XXX
0299999. Subtotal	Purchased Options - Other - Call Options and Warrants													XXX							XXX	XXX
0309999. Subtotal	Purchased Options - Other - Put Options													XXX							XXX	XXX
0319999. Subtotal	Purchased Options - Other - Caps													XXX							XXX	XXX

STATEMENT AS OF JUNE 30, 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 (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0329999. Subtotal - Purchased Options - Other - Floors														XXX							XXX	XXX
0339999. Subtotal - Purchased Options - Other - Collars														XXX							XXX	XXX
0349999. Subtotal - Purchased Options - Other - Other														XXX							XXX	XXX
0359999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										5,577,527	12,486,016		18,258,437	XXX	18,258,437	(2,121,248)					XXX	XXX
0379999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX
0429999. Total Purchased Options										5,577,527	12,486,016		18,258,437	XXX	18,258,437	(2,121,248)					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



STATEMENT AS OF JUNE 30, 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 (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
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
0699999. Subtotal - Written Options - Income Generation - Other														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0719999. Subtotal - Written Options - Other - Call Options and Warrants														XXX							XXX	XXX
0729999. Subtotal - Written Options - Other - Put Options														XXX							XXX	XXX
0739999. Subtotal - Written Options - Other - Caps														XXX							XXX	XXX
0749999. Subtotal - Written Options - Other - Floors														XXX							XXX	XXX
0759999. Subtotal - Written Options - Other - Collars														XXX							XXX	XXX
0769999. Subtotal - Written Options - Other - Other														XXX							XXX	XXX
0779999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999. Total Written Options - Put Options														XXX							XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options														XXX							XXX	XXX
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate														XXX							XXX	XXX
0869999. Subtotal - Swaps - Hedging Effective - Credit Default														XXX							XXX	XXX
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- L2836*AA1	D 1-1	Currency	MERRILL LYNCH CAP SVCS	GDWITXX03601TB7DW3U69	12/04/2014	02/03/2024	43,347,500	3.78 USD (1.966 EUR)			358,288	4,333,000		4,821,334		3,328,500			640,100		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- G6750*AC6	D 1-1	Currency	Citigroup Fin Products Inc	MBNLM2BPBD07JBLYG310	02/26/2015	04/29/2025	30,800,000	3.4125 USD (2.84 GBP)			27,316	(624,000)		(546,613)		(624,000)			486,382		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- TBD	D 1-1	Currency	HSBC Bank USA NA	11E8VN30JCEQV1H4R804	06/04/2015	06/25/2025	12,400,300	4.407 USD (2.62 EUR)			3,754	138,600		85,287		138,600			197,369		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- TBD	D 1-1	Currency	HSBC Bank USA NA	11E8VN30JCEQV1H4R804	06/04/2015	06/25/2027	12,400,300	4.522 USD (2.77 EUR)			3,685	138,600		79,187		138,600			216,216		100 / 100
Pay Fixed GBP Receive Fixed USD Currency Swap	AFS Bond -- TBD	D 1-1	Currency	JPMorgan Chase & Co	7H6GLXDRUGOFU57RNE97	06/25/2015	09/23/2025	15,750,000	3.89 USD (3.43 GBP)				38,000		(156,953)		38,000			253,758		100 / 100
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												393,042	4,024,200	XXX	4,282,242		3,019,700			1,793,824	XXX	XXX
0889999. Subtotal - Swaps - Hedging Effective - Total Return														XXX							XXX	XXX
0899999. Subtotal - Swaps - Hedging Effective - Other														XXX							XXX	XXX

STATEMENT AS OF JUNE 30, 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 (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0909999. Subtotal	- Swaps - Hedging Effective											393,042	4,024,200	XXX	4,282,242		3,019,700			1,793,824	XXX	XXX
0919999. Subtotal	- Swaps - Hedging Other - Interest Rate													XXX							XXX	XXX
0929999. Subtotal	- Swaps - Hedging Other - Credit Default													XXX							XXX	XXX
0939999. Subtotal	- Swaps - Hedging Other - Foreign Exchange													XXX							XXX	XXX
0949999. Subtotal	- Swaps - Hedging Other - Total Return													XXX							XXX	XXX
0959999. Subtotal	- Swaps - Hedging Other - Other													XXX							XXX	XXX
0969999. Subtotal	- Swaps - Hedging Other													XXX							XXX	XXX
0979999. Subtotal	- Swaps - Replication - Interest Rate													XXX							XXX	XXX
0989999. Subtotal	- Swaps - Replication - Credit Default													XXX							XXX	XXX
0999999. Subtotal	- Swaps - Replication - Foreign Exchange													XXX							XXX	XXX
1009999. Subtotal	- Swaps - Replication - Total Return													XXX							XXX	XXX
1019999. Subtotal	- Swaps - Replication - Other													XXX							XXX	XXX
1029999. Subtotal	- Swaps - Replication													XXX							XXX	XXX
1039999. Subtotal	- Swaps - Income Generation - Interest Rate													XXX							XXX	XXX
1049999. Subtotal	- Swaps - Income Generation - Credit Default													XXX							XXX	XXX
1059999. Subtotal	- Swaps - Income Generation - Foreign Exchange													XXX							XXX	XXX
1069999. Subtotal	- Swaps - Income Generation - Total Return													XXX							XXX	XXX
1079999. Subtotal	- Swaps - Income Generation - Other													XXX							XXX	XXX
1089999. Subtotal	- Swaps - Income Generation													XXX							XXX	XXX
1099999. Subtotal	- Swaps - Other - Interest Rate													XXX							XXX	XXX
1109999. Subtotal	- Swaps - Other - Credit Default													XXX							XXX	XXX
1119999. Subtotal	- Swaps - Other - Foreign Exchange													XXX							XXX	XXX
1129999. Subtotal	- Swaps - Other - Total Return													XXX							XXX	XXX
1139999. Subtotal	- Swaps - Other - Other													XXX							XXX	XXX
1149999. Subtotal	- Swaps - Other													XXX							XXX	XXX
1159999. Total Swaps	- Interest Rate													XXX							XXX	XXX
1169999. Total Swaps	- Credit Default													XXX							XXX	XXX
1179999. Total Swaps	- Foreign Exchange											393,042	4,024,200	XXX	4,282,242		3,019,700			1,793,824	XXX	XXX
1189999. Total Swaps	- Total Return													XXX							XXX	XXX
1199999. Total Swaps	- Other													XXX							XXX	XXX
1209999. Total Swaps												393,042	4,024,200	XXX	4,282,242		3,019,700			1,793,824	XXX	XXX
1219999. Subtotal	- Forwards - Hedging Effective													XXX							XXX	XXX

STATEMENT AS OF JUNE 30, 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 (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1229999. Subtotal - Forwards - Hedging Other														XXX							XXX	XXX
1239999. Subtotal - Forwards - Replication														XXX							XXX	XXX
1249999. Subtotal - Forwards - Income Generation														XXX							XXX	XXX
1259999. Subtotal - Forwards - Other														XXX							XXX	XXX
1269999. Subtotal - Forwards														XXX							XXX	XXX
1399999. Subtotal - Hedging Effective												393,042	4,024,200	XXX	4,282,242		3,019,700			1,793,824	XXX	XXX
1409999. Subtotal - Hedging Other										5,577,527	12,486,016		18,258,437	XXX	18,258,437	(2,121,248)					XXX	XXX
1419999. Subtotal - Replication														XXX							XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										5,577,527	12,486,016	393,042	22,282,637	XXX	22,540,679	(2,121,248)	3,019,700			1,793,824	XXX	XXX

(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
	.....	.....

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
0000ESU5	1,739	86,950	S&P 500 Mini Futures Contract	FIAGB	D 1-1	Equity/Index	09/15/2015	CME	06/15/2015	2,098.3014	2,054.4000	333,256					(3,817,230)	(3,817,230)	7,930,400	003	50
1289999.	Subtotal - Long Futures - Hedging Other													333,256			(3,817,230)	(3,817,230)	7,930,400	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													333,256			(3,817,230)	(3,817,230)	7,930,400	XXX	XXX
1339999.	Subtotal - Short Futures - Hedging Effective																			XXX	XXX
0000DMJ5	2	1,000	Dow Jones Industrial Average Mini Futures Contract	IULGB	D 1-1	Equity/Index	09/15/2015	CBT	06/15/2015	171.6500	175.2000						(3,550)	(3,550)	7,800	003	500
0000NQJ5	2	40	NASDAQ 100 Mini Futures Contract	IULGB	D 1-1	Equity/Index	09/15/2015	CME	06/15/2015	4,288.3750	4,390.2500	490					(4,075)	(4,075)	7,200	003	20
1349999.	Subtotal - Short Futures - Hedging Other													490			(7,625)	(7,625)	15,000	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													490			(7,625)	(7,625)	15,000	XXX	XXX
1399999.	Subtotal - Hedging Effective																			XXX	XXX
1409999.	Subtotal - Hedging Other													333,746			(3,824,855)	(3,824,855)	7,945,400	XXX	XXX
1419999.	Subtotal - Replication																			XXX	XXX
1429999.	Subtotal - Income Generation																			XXX	XXX
1439999.	Subtotal - Other																			XXX	XXX
1449999.	Totals													333,746			(3,824,855)	(3,824,855)	7,945,400	XXX	XXX

Broker Name				Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Bank of America				5,766,177	2,179,223	7,945,400
Total Net Cash Deposits				5,766,177	2,179,223	7,945,400

(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 JUNE 30, 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	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	7,945,400		7,945,400	333,746		333,746	7,945,400	7,945,400
Bank of America Corp .....	B4TYDEB6GMZ0031MB27 .....	Y	Y	541,326		541,326	541,326		541,326		
Barclays Bank PLC .....	G5GSEF7VJP5170UK5573 .....	Y	Y	1,109,849			1,109,849				
Deutsche Bank AG .....	7LTWIFZY1QNSX8D621K86 .....	Y	Y	1,347,639			1,347,639				
Goldman Sachs Group .....	FOR8UP27PHTHYVLBN30 .....	Y	Y	2,091,165			2,091,165				
HSBC Bank USA NA .....	11E8VN30JCEQV1H4R804 .....	Y	Y	277,200		277,200	164,474		164,474	413,585	413,585
JPMorgan Chase & Co .....	7H6GLXDRUGQFU57RNE97 .....	Y	Y	5,999,198			5,961,198	(156,953)		253,758	
Morgan Stanley & Co International Ltd .....	4PQUHN3JPFGFNF3BB653 .....	Y	Y	1,140,897			1,140,897				
Wells Fargo & Co .....	KB1H1DSPRFMYMCJFXT09 .....	Y	Y	2,409,188		2,409,188			2,409,188		
0299999. Total NAIC 1 Designation			13,583,911	14,916,463		3,227,714	14,765,737	(156,953)	3,114,988	667,343	413,585
Citigroup Fin Products Inc .....	MBNUM2BPD07JBLYG310 .....	Y	Y	3,657,174	(624,000)		3,657,174	(546,613)		486,382	
Merrill Lynch Capital Svcs .....	GDWTTX03601TB7DW3U69 .....	Y	Y	4,333,000			4,821,334			640,100	
0399999. Total NAIC 2 Designation			8,986,000	7,990,174	(624,000)		8,478,508	(546,613)		1,126,481	
0499999. Total NAIC 3 Designation											
0599999. Total NAIC 4 Designation											
0699999. Total NAIC 5 Designation											
0799999. Total NAIC 6 Designation											
0899999. Aggregate Sum of Central Clearing houses											
0999999 - Gross Totals			22,569,911	30,852,037	(624,000)	11,173,114	23,577,991	(703,566)	3,448,734	9,739,224	8,358,985
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				30,852,037	(624,000)						

STATEMENT AS OF JUNE 30, 2015 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
CBT - Futures	1UAU1CT04EQ4D06ZH473	Cash	Cash	15,000		15,000		I
CME - Futures	KJNXBSIYZV1KE4NFOL81	Cash	Cash	7,930,400		7,930,400		I
0199999 - Total				7,945,400		7,945,400	XXX	XXX

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Barclays Bank PLC - OTC	65GSEF7VJP517OUK5573	Cash	Cash	1,556,000		XXX		V
Citigroup Fin Products Inc - OTC	MBNUM28PBD07JBLYG310	Cash	Cash	3,811,000		XXX		V
Deutsche Bank AG - OTC	7LTWIFY1QNSX8D621K86	Cash	Cash	129,000		XXX		V
Goldman Sachs Group - OTC	FOR8UP27PHTHYVLBN30	Cash	Cash	2,154,000		XXX		V
JPMorgan Chase & Co - OTC	7H6GLXDRUGGFU57RNE97	Cash	Cash	6,898,000		XXX		V
Merrill Lynch Capital Svs - OTC	GDWITXX03601TB7DW3U69	Cash	Cash	5,175,000		XXX		V
Morgan Stanley & Co International Ltd - OTC	4POUHN3JPFGFNF3BB653	Cash	Cash	1,493,000		XXX		V
Deutsche Bank AG - OTC	7LTWIFY1QNSX8D621K86	Security	MBS	304,522	290,756	XXX		V
Deutsche Bank AG - OTC	7LTWIFY1QNSX8D621K86	Security	MBS	247,743	216,320	XXX		V
Deutsche Bank AG - OTC	7LTWIFY1QNSX8D621K86	Security	MBS	538,120	503,354	XXX		V
Deutsche Bank AG - OTC	7LTWIFY1QNSX8D621K86	Security	MBS	263,526	246,853	XXX		V
0299999 - Total				22,569,911	1,257,283	XXX	XXX	XXX

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 .....				49,429,145	49,429,145	07/01/2015 .....
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				49,429,145	49,429,145	XXX
9999999 - Totals				49,429,145	49,429,145	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value \$ .....974,580 Book/Adjusted Carrying Value \$ .....974,580
2. Average balance for the year to date Fair Value \$ .....57,199,555 Book/Adjusted Carrying Value \$ .....57,199,555
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
NAIC 1 \$ ..... NAIC 2 \$ ..... NAIC 3 \$ ..... NAIC 4 \$ ..... NAIC 5 \$ ..... NAIC 6 \$ .....

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

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

Fair Value \$ ..... Book/Adjusted Carrying Value \$ .....  
 Fair Value \$ ..... Book/Adjusted Carrying Value \$ .....



SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1  Depository	2  Code	3  Rate of Interest	4  Amount of Interest Received During Current Quarter	5  Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9  *
					6	7	8	
					First Month	Second Month	Third Month	
Bank of New York Mellon ..... New York, NY .....					4,543,753	144,596	561,737	XXX
JPMorgan Chase ..... New York, NY .....					5,074,535	3,193,699	7,985,081	XXX
US Bank ..... Minneapolis, MN .....					64,444	1,010,824	1,075,925	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			1,720	2,455	1,772	XXX
0199999. Totals - Open Depositories	XXX	XXX			9,684,452	4,351,574	9,624,515	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX			9,684,452	4,351,574	9,624,515	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
.....								
.....								
.....								
.....								
.....								
.....								
.....								
.....								
0599999. Total - Cash	XXX	XXX			9,684,452	4,351,574	9,624,515	XXX

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

N O N E