



QUARTERLY STATEMENT

AS OF JUNE 30, 2002
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 Period) (Prior Period)

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

Country of Domicile United States of America

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

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

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

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

Primary Location of Books and Records One Nationwide Plaza
(Street and Number)
Columbus, OH 43215-2220 800-882-2822-97952
(City or Town, State and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.nationwide.com

Statement Contact John A. Reese 800-882-2822-97952
(Name) (Area Code) (Telephone Number) (Extension)
reeseja@nationwide.com 614-677-6688
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Policyowner Relations Contact One Nationwide Plaza
(Street and Number)
Columbus, OH 43215-2220 800-882-2822-96408
(City or Town, State and Zip Code) (Area Code) (Telephone Number) (Extension)

OFFICERS

President Joseph John Gasper Secretary Patricia Ruth Hatler
Controller David Allen Jacoby Actuary Philip Clarence Gath

VICE PRESIDENTS

<u>John Roscoe Cook Jr.</u>	<u>David Andrew Diamond</u>	<u>Philip Clarence Gath</u>
<u>Patricia Ruth Hatler</u>	<u>Richard Dale Headley</u>	<u>Michael Stevens Helfer</u>
<u>David Karl Hollingsworth</u>	<u>David Ralph Jahn</u>	<u>Donna Anita James</u>
<u>Richard Andrew Karas</u>	<u>Michael Craig Keller</u>	<u>Gregory Samuel Lashutka</u>
<u>Edwin Pugh McCausland Jr.</u>	<u>Robert Harold McNaghten</u>	<u>Michael Dean Miller</u>
<u>Brian Waggoner Nocco</u>	<u>Robert Alan Oakley</u>	<u>Mark David Phelan</u>
<u>Kathleen Dunbar Ricord #</u>	<u>Douglas Craig Robinette</u>	<u>John Stephen Skubik</u>
<u>Mark Raymond Thresher</u>	<u>Richard Michael Waggoner</u>	<u>Susan Ackerman Wolken</u>
<u>Robert Jay Woodward Jr.</u>		

DIRECTORS OR TRUSTEES

<u>Joseph Anthony Alutto #</u>	<u>James Gilbert Brocksmith Jr. #</u>	<u>Joseph John Gasper</u>
<u>Henry Scarborough Holloway #</u>	<u>William Gerald Jurgensen</u>	<u>Lydia Micheaux Marshall #</u>
<u>Donald Lee McWhorter #</u>	<u>David Owen Miller #</u>	<u>James Ferry Patterson #</u>
<u>Gerald Dennis Prothro #</u>	<u>Arden Lee Shisler #</u>	<u>Alex Shumate #</u>

State of OHIO }
County of FRANKLIN } ss

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

Joseph John Gasper Glenn Warren Soden David Allen Jacoby
President Assistant Secretary Controller

Subscribed and sworn to before me this
31st day of July, 2002

Patricia J. Smith
Notary Public - State of Ohio May 22, 2003

STATEMENT AS OF JUNE 30, 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	3,114,235,166	0	3,114,235,166	2,465,217,458
2. Stocks:				
2.1 Preferred stocks	5,581,114		5,581,114	
2.2 Common stocks	0			
3. Mortgage loans on real estate:				
3.1 First liens	815,911,720	0	815,911,720	664,115,238
3.2 Other than first liens	0			
4. Real estate:				
4.1 Properties occupied by the company (less \$0 encumbrances)	0			
4.2 Properties held for the production of income (less \$0 encumbrances)	822,790		822,790	1,223,436
4.3 Properties held for sale (less \$0 encumbrances)	0		0	
5. Policy loans	480,779		480,779	485,476
6. Premium notes, including \$0 for first year premiums	0		0	
7. Cash (\$5,252,575) and short-term investments (\$6,696,724)	11,949,299		11,949,299	12,368,946
8. Other invested assets	0			
9. Receivable for securities	4,593,557	0	4,593,557	1,743,683
10. Aggregate write-ins for invested assets	1,077,377		1,077,377	1,326,469
11. Subtotals, cash and invested assets (Lines 1 to 10)	3,954,651,801	0	3,954,651,801	3,146,480,706
12. Reinsurance ceded:				
12.1 Amounts recoverable from reinsurers	966,705		966,705	218,354
12.2 Commissions and expense allowances due	25,449,107		25,449,107	22,286,001
12.3 Experience rating and other refunds due	0			
12.4 Other amounts receivable under reinsurance contracts	0			
13. Electronic data processing equipment and software	0			
14. Federal and foreign income tax recoverable and interest thereon (including \$0 net deferred tax asset)	38,489,185	30,361,554	8,127,631	4,362,869
15. Guaranty funds receivable or on deposit	1,082		1,082	1,628
16. Life insurance premiums and annuity considerations deferred and uncollected on in force business (less premiums on reinsurance ceded and less \$0 loading)	0			
17. Accident and health premiums due and unpaid	0			
18. Investment income due and accrued	43,259,259	6,386	43,252,873	34,011,741
19. Net adjustment in assets and liabilities due to foreign exchange rates	0			
20. Receivable from parent, subsidiaries and affiliates	17,043,814		17,043,814	11,858,090
21. Amounts receivable relating to uninsured accident and health plans	0			
22. Amounts due from agents	0		0	
23. Other assets nonadmitted	27,664	27,664	0	
24. Aggregate write-ins for other than invested assets	5,295,510	2,571,539	2,723,971	3,056,962
25. Total assets excluding Separate Accounts business (Lines 11 to 24)	4,085,184,126	32,967,143	4,052,216,983	3,222,276,351
26. From Separate Accounts Statement	2,152,524,881		2,152,524,881	2,312,919,419
27. Total (Lines 25 and 26)	6,237,709,007	32,967,143	6,204,741,864	5,535,195,770
DETAILS OF WRITE-INS				
1001. DERIVATIVES	1,077,377		1,077,377	1,326,469
1002.				
1003.				
1098. Summary of remaining write-ins for Line 10 from overflow page				
1099. Totals (Lines 1001 thru 1003 plus 1098)(Line 10 above)	1,077,377		1,077,377	1,326,469
2401. ACCOUNTS RECEIVABLE & OTHER ASSETS	2,723,971		2,723,971	3,056,962
2402. DEFERRED SOFTWARE COSTS	2,571,539	2,571,539	0	0
2403.				
2498. Summary of remaining write-ins for Line 24 from overflow page				
2499. Totals (Lines 2401 thru 2403 plus 2498)(Line 24 above)	5,295,510	2,571,539	2,723,971	3,056,962

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for Life contracts \$3,850,223,712 less \$0 included in Line 6.3 (including \$3,547,640,552 Modco Reserve)	3,850,223,712	3,112,218,533
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	0	
3. Liability for deposit-type contracts (including \$ Modco Reserve)	4,677,682	
4. Contract claims:		
4.1 Life	3,772	
4.2 Accident and health	0	
5. Policyholders' dividends \$ and coupons \$ due and unpaid	0	
6. Provision for policyholders' dividends and coupons payable in following calendar year—estimated amounts:		
6.1 Dividends apportioned for payment to (including \$ Modco Reserve)	0	
6.2 Dividends not yet apportioned (including \$ Modco Reserve)	0	
6.3 Coupons and similar benefits (including \$ Modco Reserve)	0	
7. Amount provisionally held for deferred dividend policies not included in Line 6	0	
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums	0	
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	0	
9.2 Provision for experience rating refunds, including \$ accident and health experience rating refunds	0	
9.3 Other amounts payable on reinsurance including \$ assumed and \$ ceded	0	
9.4 Interest Maintenance Reserve	2,223,004	2,226,181
10. Commissions to agents due or accrued—life and annuity contracts \$497,734 accident and health \$3,010,768 and deposit-type contract funds \$	3,508,502	3,457,230
11. Commissions and expense allowances payable on reinsurance assumed	0	
12. General expenses due or accrued	1,058,815	930,441
13. Transfers to Separate Accounts due or accrued (net) (Including \$(28,622,345) accrued for expense allowances recognized in reserves)	(61,112,792)	(61,136,626)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	863,225	(33,801)
15. Federal and foreign income taxes, including \$3,497,417 on realized capital gains (losses) (including \$ net deferred tax liability)	(1,444,633)	10,475,594
16. Unearned investment income	22,060	15,787
17. Amounts withheld or retained by company as agent or trustee	66,658	92,555
18. Amounts held for agents' account, including \$ agents' credit balances	0	
19. Remittances and items not allocated	8,382,645	2,008,174
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	
21. Liability for benefits for employees and agents if not included above	0	
22. Borrowed money \$ and interest thereon \$	0	
23. Dividends to stockholders declared and unpaid	0	
24. Miscellaneous liabilities:		
24.1 Asset valuation reserve	18,431,651	14,058,614
24.2 Reinsurance in unauthorized companies	0	
24.3 Funds held under reinsurance treaties with unauthorized reinsurers	0	
24.4 Payable to parent, subsidiaries and affiliates	74,199,008	10,038,451
24.5 Drafts outstanding	0	
24.6 Liability for amounts held under uninsured accident and health plans	0	
24.7 Funds held under coinsurance	0	
24.8 Payable for securities	20,804,513	
24.9 Capital notes \$ and interest thereon \$	0	
25. Aggregate write-ins for liabilities	516,700	4,999,238
26. Total Liabilities excluding Separate Accounts business (Lines 1 to 25)	3,922,424,521	3,099,350,371
27. From Separate Accounts Statement	2,152,524,881	2,312,919,419
28. Total Liabilities (Lines 26 and 27)	6,074,949,402	5,412,269,790
29. Common capital stock	2,640,000	2,640,000
30. Preferred capital stock	0	
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes	0	
33. Gross paid in and contributed surplus	177,960,000	152,960,000
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	(50,807,538)	(32,674,020)
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)	0	
36.2 shares preferred (value included in Line 30 \$)	0	
37. Surplus (total Lines 31 + 32 + 33 + 34 + 35 - 36) (Including \$ in Separate Accounts Statement)	127,152,462	120,285,980
38. Totals of Lines 29, 30 and 37	129,792,462	122,925,980
39. Totals of Lines 28 and 38	6,204,741,864	5,535,195,770
DETAILS OF WRITE-INS		
2501. RESERVE FOR FULLY PURCHASED ANNUITIES (EXHIBIT 10, COLUMN 6, LN 14)		4,489,857
2502. RESERVE FOR ESCHEAT FUNDS	516,700	509,381
2503.		
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	516,700	4,999,238
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 thru 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 thru 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

(Excluding Unrealized Capital Gains and Losses)

	1 Current Year To Date	2 Prior Year Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health policies and contracts	234,424,496	315,226,289	529,445,187
2. Considerations for supplementary contracts with life contingencies	0		
3. Net investment income	117,449,582	67,034,679	160,988,361
4. Amortization of Interest Maintenance Reserve (IMR)	319,835	85,302	234,618
5. Separate Accounts net gain from operations excluding unrealized gains or losses	0		
6. Commissions and expense allowances on reinsurance ceded	48,610,534	31,628,210	78,161,306
7. Reserve adjustments on reinsurance ceded	590,077,198	542,202,337	1,326,711,735
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	14,514,379	14,294,976	28,613,542
8.2 Charges and fees for deposit-type contracts	0		
8.3 Aggregate write-ins for miscellaneous income	3,408,647	5,320,673	7,010,624
9. Totals (Lines 1 to 8.3)	1,008,804,671	975,792,466	2,131,165,373
10. Death benefits	1,172,754	470,268	556,835
11. Matured endowments (excluding guaranteed annual pure endowments)	0		
12. Annuity benefits	127,788,889	127,379,577	238,906,618
13. Disability benefits and benefits under accident and health contracts	0		
14. Coupons, guaranteed annual pure endowments and similar benefits	0		
15. Surrender benefits and withdrawals for life contracts	38,780,492	7,441,400	7,942,059
16. Group conversions	0		
17. Interest and adjustments on contract or deposit-type contract funds	64,015	43,032	43,409
18. Payments on supplementary contracts with life contingencies	0		
19. Increase in aggregate reserves for life and accident and health contracts	738,009,875	594,832,181	1,464,743,809
20. Totals (Lines 10 to 19)	905,816,025	730,166,457	1,712,192,731
21. Commissions on premiums, annuity considerations, and deposit-type contract funds(direct business only)	61,614,834	57,886,042	120,992,948
22. Commissions and expense allowances on reinsurance assumed	0		
23. General insurance expenses	12,432,140	9,898,342	22,013,036
24. Insurance taxes, licenses and fees, excluding federal income taxes	1,995,471	2,534,791	3,645,147
25. Increase in loading on deferred and uncollected premiums	0		
26. Net transfers to or (from) Separate Accounts	40,947,244	184,898,801	287,153,330
27. Aggregate write-ins for deductions	187,825	683,012	895,475
28. Totals (Lines 20 to 27)	1,022,993,538	986,067,445	2,146,892,667
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(14,188,867)	(10,274,980)	(15,727,294)
30. Dividends to policyholders	0		
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(14,188,867)	(10,274,980)	(15,727,294)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(1,165,529)	819,110	2,237,455
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)	(13,023,338)	(11,094,090)	(17,964,749)
34. Net realized capital gains or (losses) less capital gains tax of \$ 480,361 (excluding taxes of \$ (316,658) transferred to the IMR)	(3,442,584)	14,605	(1,236,724)
35. Net income (Line 33 plus Line 34)	(16,465,923)	(11,079,484)	(19,201,473)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	122,925,981	67,769,265	67,769,265
37. Net income (Line 35)	(16,465,923)	(11,079,484)	(19,201,473)
38. Change in net unrealized capital gains (losses)	(303,233)	216,279	611,086
39. Change in net unrealized foreign exchange capital gain (loss)	0		
40. Change in net deferred income tax	3,764,762	2,692,032	1,419,779
41. Change in non-admitted assets and related items	66,873	(189,280)	(545,146)
42. Change in liability for reinsurance in unauthorized companies	0		
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0		
44. Change in asset valuation reserve	(4,373,040)	(3,453,527)	(3,541,063)
45. Change in treasury stock	0		
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0		1,111,721
47. Other changes in surplus in Separate Accounts Statement	(379,301)	(86,778)	(1,718,630)
48. Change in surplus notes	0		
49. Cumulative effect of changes in accounting principles	0	3,190,042	3,190,042
50. Capital changes:			
50.1 Paid in	0		
50.2 Transferred from surplus (Stock Dividend)	0		
50.3 Transferred to surplus	0		
51. Surplus adjustment:			
51.1 Paid in	25,000,000	25,000,000	75,000,000
51.2 Transferred to capital (Stock Dividend)	0		
51.3 Transferred from capital	0		
51.4 Change in surplus as a result of reinsurance	0		
52. Dividends to stockholders	0		
53. Aggregate write-ins for gains and losses in surplus	(443,659)	(584,800)	(1,169,600)
54. Net change in capital and surplus for the year (Lines 37 through 53)	6,866,480	15,704,484	55,156,717
55. Capital and surplus, as of statement date (Lines 36 + 54)	129,792,462	83,473,748	122,925,981
DETAILS OF WRITE-INS			
08.301. DEPOSIT - TYPE FUNDS	0	0	0
08.302. MISCELLANEOUS INCOME	3,408,647	5,320,673	7,010,624
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page			
08.399. TOTALS (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	3,408,647	5,320,673	7,010,624
2701. INC IN RESERVES FOR FULLY PURCHASED ANNUITIES	187,825	683,012	895,475
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	187,825	683,012	895,475
5301. ADJUSTMENT TO INITIAL COMMISSION AND EXPENSE ALLOWANCE	0	(584,650)	(1,169,450)
5302. DECREASE IN GUARANTY FUND	(546)	(150)	(150)
5303. PENSION ADJUSTMENT	(443,113)	0	0
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(443,659)	(584,800)	(1,169,600)

STATEMENT AS OF JUNE 30, 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

CASH FLOW

	1 Current Year To Date	2 Prior Year Ended December 31
Cash from Operations		
1. Premiums and annuity considerations for life and accident and health contracts	234,424,496	529,445,187
2. Charges and fees for deposit-type contracts		
3. Considerations for supplementary contracts with life contingencies		
4. Net investment income	109,984,011	145,044,315
5. Commissions and expense allowances on reinsurance ceded	635,524,626	1,393,403,560
6. Fees associated with investment management, administration and contract guarantees from Separate Accounts	14,514,379	28,613,542
7. Aggregate write-ins for miscellaneous income	3,418,050	7,029,497
8. Total (Lines 1 to 7)	997,865,562	2,103,536,102
9. Death Benefits	1,172,754	556,835
10. Matured endowments		
11. Annuity Benefits	127,788,889	238,906,618
12. Disability benefits and benefits under accident and health contracts		
13. Coupons, guaranteed annual pure endowments and similar benefits		
14. Surrender benefits and withdrawals for life contracts	38,780,492	7,942,059
15. Group conversions		
16. Interest and adjustments on contract or deposit-type contract funds	64,015	43,409
17. Payments on supplementary contracts with life contingencies		
18. Total (Lines 9 to 17)	167,806,150	247,448,922
19. Commissions on premiums, annuity considerations and deposit-type contract funds	61,563,561	115,183,622
20. Commissions and expense allowances on reinsurance assumed		
21. General insurance expenses	12,432,140	22,013,035
22. Insurance taxes, licenses and fees, excluding federal income taxes	1,995,471	3,645,147
23. Net transfers to or (from) Separate Accounts	40,923,410	295,436,828
24. Aggregate write-ins for deductions		
25. Total (Lines 18 to 24)	284,720,733	683,727,553
26. Dividends paid to policyholders		
27. Federal income taxes (excluding tax on capital gains)	11,235,059	(12,555,585)
28. Total (Lines 25 to 27)	295,955,792	671,171,968
29. Net cash from operations (Line 8 minus Line 28)	701,909,770	1,432,364,134
Cash from Investments		
30. Proceeds from investments sold, matured or repaid:		
30.1 Bonds	323,341,051	398,413,697
30.2 Stocks		10,000
30.3 Mortgage loans	15,701,131	78,126,707
30.4 Real estate	989,716	1,188,409
30.5 Other invested assets	0	48,374
30.6 Net gains or (losses) on cash and short-term investments	(28,606)	157
30.7 Miscellaneous proceeds	1,465,368	(377,000)
30.8 Total investment proceeds (Lines 30.1 to 30.7)	341,468,660	477,410,343
31. Net tax on capital gains (losses)	0	
32. Total (Line 30.8 minus Line 31)	341,468,660	477,410,343
33. Cost of investments acquired (long-term only):		
33.1 Bonds	976,746,756	1,680,536,145
33.2 Stocks	5,581,114	
33.3 Mortgage loans	167,486,034	360,970,757
33.4 Real estate	2,301	1,905
33.5 Other invested assets		
33.6 Miscellaneous applications	0	645,394
33.7 Total investments acquired (Lines 33.1 to 33.6)	1,149,816,204	2,042,154,201
34. Net increase (or decrease) in policy loans and premium notes	(4,697)	(1,031,544)
35. Net cash from investments (Line 32 minus Line 33.7 minus Line 34)	(808,342,848)	(1,563,712,313)
Cash from Financing and Miscellaneous Sources		
36. Cash provided:		
36.1 Surplus notes, capital and surplus paid in	25,000,000	75,000,000
36.2 Borrowed money \$		
36.3 Capital notes \$		
36.4 Deposits on deposit-type contract funds and other liabilities without life or disability contingencies		
36.5 Other cash provided	81,013,431	12,388,648
36.6 Total (Lines 36.1 to 36.5)	106,013,431	87,388,648
37. Cash applied:		
37.1 Dividends to stockholders paid		
37.2 Interest on indebtedness		
37.3 Withdrawals on deposit-type contract funds and other liabilities without life or disability contingencies		1,309,955
37.4 Other applications (net)	0	
37.5 Total (Lines 37.1 to 37.4)	0	1,309,955
38. Net cash from financing and miscellaneous sources (Line 36.6 minus Line 37.5)	106,013,431	86,078,693
RECONCILIATION OF CASH AND SHORT-TERM INVESTMENTS		
39. Net change in cash and short-term investments (Line 29, plus Line 35, plus Line 38)	(419,647)	(45,269,486)
40. Cash and short-term investments:		
40.1 Beginning of year	12,368,946	57,638,432
40.2 End of period (Line 39 plus Line 40.1)	11,949,299	12,368,946
DETAILS OF WRITE-INS		
0701. MISCELLANEOUS INCOME RECEIVED	3,418,050	7,029,497
0702.		
0703.		
0798. Summary of remaining write-ins for Line 7 from overflow page		
0799. TOTALS (Lines 0701 thru 0703 plus 0798) (Line 7 above)	3,418,050	7,029,497
2401.		
2402.		
2403.		
2498. Summary of remaining write-ins for Line 24 from overflow page		
2499. TOTALS (Lines 2401 thru 2403 plus 2498) (Line 24 above)		

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	56,875,052	93,170,104	120,970,077
3. Ordinary Individual Annuities	935,337,817	1,788,427	1,852,373,711
4. Credit Life (Group & Individual)			
5. Group Life Insurance			
6. Group Annuities	69,737,155		153,933,009
7. A & H - Group			
8. A & H - Credit (Group & Individual)			
9. A & H - Other			
10. Aggregate of All Other Lines of Business		869,152,658	
11. Subtotal	1,061,950,024	964,111,189	2,127,276,797
12. Deposit-Type Contracts			
13. Total	1,061,950,024	964,111,189	2,127,276,797
DETAILS OF WRITE-INS			
1001. OTHER CONSIDERATIONS		869,152,658	
1002. DEPOSIT - TYPE FUNDS		0	
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page			
1099. Totals (Lines 1001 thru 1003 plus 1098)(Line 10 above)		869,152,658	

NOTES TO FINANCIAL STATEMENTS

(1) Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of Nationwide Life and Annuity Insurance Company (Company) are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance.

The Ohio Department of Insurance (Department) recognizes only statutory accounting practices prescribed or permitted by the Department for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures* manual, version effective January 1, 2001, (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the state of Ohio.

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

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in conformity with Statutory Accounting Principles requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosures of contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

Life premiums are recognized as income over the paying period of the related policies. Annuity considerations are recognized as revenue when received. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

In addition, the Company uses the following accounting policies:

- (1) Short-term investments are stated at amortized cost.
- (2) Issuer obligations are stated at amortized cost using the modified scientific method.
- (3) Common stocks are stated at market.
- (4) Not applicable.
- (5) Mortgage loans on real estate are stated at the aggregate unpaid balance.
- (6) Loan-backed securities are stated at amortized cost using the retrospective method.
- (7) Not applicable.
- (8) Not applicable.
- (9) Derivative instruments are valued consistently with the hedged item. Hedges of assets carried at market value are valued at market value. Hedges of assets carried at amortized cost are valued at amortized cost. Derivatives, which cease to be effective hedges, are valued at market value.
- (10) Not applicable.
- (11) Not applicable.
- (12) Policy loans are carried at their aggregate unpaid balances.
- (13) Real estate is carried at cost less accumulated depreciation and valuation allowance.

NOTES TO FINANCIAL STATEMENTS

(2) Accounting Changes and Correction of Errors

- A. The Company has no material changes in accounting principle or correction of errors other than those listed in B.
- B. The Company prepares its statutory financial statements in conformity with accounting practices prescribed or permitted by the State of Ohio. Effective January 1, 2001 the State of Ohio required that insurance companies domiciled in the State of Ohio prepare their statutory basis financial statements in accordance with the NAIC *Accounting Practices and Procedures* manual – version effective January 1, 2001, subject to any deviations prescribed or permitted by the State of Ohio insurance commissioner.

Accounting changes adopted to conform to the provisions of the NAIC *Accounting Practices and Procedures* Manual – version effective January 1, 2001, were reported as changes in accounting principles. The cumulative effect of changes in accounting principles was reported as an adjustment to unassigned funds (surplus) in the period of the change in accounting principle. The cumulative effect was the difference between the amount of capital and surplus at the beginning of the year and the amount of capital and surplus that would have been reported at that date if the new accounting principles had been applied retroactively for all prior periods. As a result of these changes, the Company reported a net impact to unassigned funds (surplus) of 3,705,000 as of January 1, 2001. Of this total, \$3,190,000 was reported as a change in accounting principle and \$515,000 was reported as a change in net unrealized capital gain (loss). Included in this change is an increase in unassigned funds of approximately \$2,900,000 related to deferred tax assets.

(9) Income Taxes

- A. The components of the net deferred tax asset/(liability) at March 31 are as follows:

	6/30/02	12/31/01
(1) Total of all deferred tax assets (admitted and nonadmitted)	<u>48,862,555</u>	<u>37,660,567</u>
(2) Total of all deferred tax liabilities	<u>(5,373,370)</u>	<u>(10,851,384)</u>
(3) Total deferred tax assets nonadmitted	<u>30,361,554</u>	<u>22,446,314</u>
(4) Increase (decrease) in deferred tax assets non admitted	7,915,240	8,279,541

- B. Deferred tax liabilities are not recognized for the following amounts:

N/A

- C. Current income tax incurred consist of the following major components:

	6/30/02	12/31/01
1. Current year expense	<u>(685,168)</u>	<u>2,542,773</u>
2. Tax credits	<u>-</u>	<u>-</u>
3. Current year equity tax	<u>-</u>	<u>-</u>
4. Prior year over/under accrual	<u>-</u>	<u>(1,078,498)</u>
5. Current income tax incurred	<u>(685,168)</u>	<u>1,464,275</u>

The main components of the 2002 deferred tax amounts are as follows:

DTAs	Statutory	Tax	Difference	Tax Effect
6. Reserves	<u>3,855,259,285</u>	<u>3,843,646,526</u>	<u>11,612,759</u>	<u>4,064,466</u>
7. DAC	<u>-</u>	<u>103,361,453</u>	<u>103,361,453</u>	<u>36,176,509</u>
8. None	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>
9. Total DTAs	<u>1,073,633,989</u>	<u>948,312,402</u>	<u>125,321,587</u>	<u>43,862,555</u>
10. DTAs nonadmitted	<u>30,361,554</u>	<u>-</u>	<u>30,361,554</u>	<u>30,361,554</u>
DTLs	Statutory	Tax	Difference	Tax Effect
11. Reserves	<u>-</u>	<u>(145,250)</u>	<u>(145,250)</u>	<u>(50,838)</u>
12. Bonds	<u>3,114,235,166</u>	<u>3,103,531,693</u>	<u>(10,703,473)</u>	<u>(3,746,216)</u>
13. Ceding commission	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>
14. Internally developed software costs	<u>2,655,640</u>	<u>-</u>	<u>(2,655,640)</u>	<u>(929,474)</u>
15. Total DTLs	<u>3,120,910,933</u>	<u>3,110,558,446</u>	<u>(15,352,487)</u>	<u>(5,373,370)</u>

NOTES TO FINANCIAL STATEMENTS

The changes in main components of DTAs and DTLs are as follows:

DTAs	6/30/02	12/31/01	Change
16. Reserves	4,064,466	3,185,426	879,040
17. DAC	36,176,509	32,312,818	3,863,691
18. None	-	-	-
19. Total DTAs	43,862,555	37,660,567	6,201,988
20. DTAs nonadmitted	30,361,554	22,446,314	7,915,240

DTLs	6/30/02	12/31/01	Change
21. Reserves	(50,838)	(58,100)	7,263
22. Bonds	(3,746,216)	(3,296,419)	(449,797)
23. Ceding commission	-	(6,022,450)	6,022,450
24. Internally developed software costs	(929,474)	(879,463)	(50,011)
25. Total DTLs	(5,373,370)	(10,851,384)	5,478,014

D. Among the more significant book to tax adjustments were the following:

	Amount	Tax Effect
1. Income before taxes	(17,154,267)	(6,003,994)
2. Dividends received deduction	(713,135)	(249,597)
3. Reserves	2,233,244	781,635
4. DAC	11,039,113	3,863,690
5. Ceding commission	-	-
6. Investments	3,032,746	1,061,461
7. Accrued deferred comp	-	-
8. None	-	-
9. None	-	-
10. All other	(395,322)	(138,363)
11. Taxable income	(1,957,622)	(685,168)

E.

	Amount	Origination	Expiration
(1) Amount of operating loss carryforwards	-		
Amount of tax credits	-	N/A	N/A

(2) The following are income taxes incurred in the current and prior years that will be available for recoupment in the event of future net losses:

Current year	-
2001	2,542,773
2000	-
1999	5,094,161

F.

(1) The company's federal income tax return is consolidated with the following entities:
(Please include additions or deletions listed below to the most recent annual statement)

Additions	None
Deletions	None

(2) The method of allocation among the companies is subject to the resolution approved by the Board of Directors. Allocation is based upon separate return or sub-group aggregated separate return calculations with the company being reimbursed for the actual Federal income tax benefit of its net operating losses which are actually used to reduce the taxable income of other companies in the consolidated return.

(17) Sale, Transfer and Servicing of Financial Assets and Extinguishment of Liabilities

C. Wash Sales

1. None
2. None

GENERAL INTERROGATORIES

(Responses to these interrogatories should be based on changes that have occurred since the prior year end unless otherwise noted.)

**PART 1 - COMMON INTERROGATORIES
GENERAL**

- 1.1 Did the reporting entity implement any significant accounting policy changes which would require disclosure in the Notes to the Financial Statements? Yes [] No [X]
- 1.2 If yes, explain:
.....
- 2.1 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]
- 2.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 3.1 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]
- 3.2 If yes, date of change:
If not previously filed, furnish herewith a certified copy of the instrument as amended.
- 4. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
If yes, attach an organizational chart.
- 5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 5.2 If yes, provide the name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

- 6. 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] NA []
If yes, attach an explanation.
- 7.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2001
- 7.2 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. 12/31/1996
- 7.3 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). 09/08/1998
- 7.4 By what department or departments?
Ohio and Delaware Insurance Departments.....
- 8.1 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? (You need not report an action, either formal or informal, if a confidentiality clause is part of the agreement.) Yes [] No [X]
- 8.2 If yes, give full information:
.....

GENERAL INTERROGATORIES

(Responses to these interrogatories should be based on changes that have occurred since the prior year end unless otherwise noted.)

INVESTMENT

9.1 Has there been any change in the reporting entity's own preferred or common stock? Yes [] No [X]

9.2 If yes, explain:
.....

10.1 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]

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

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

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

13.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [] No [X]

13.2 If yes, please complete the following:

	1 Prior Year-End Statement Value	2 Current Quarter Statement Value
13.21 Bonds	\$	\$
13.22 Preferred Stock	\$	\$
13.23 Common Stock	\$	\$
13.24 Short-term Investments	\$	\$
13.25 Mortgages, Loans or Real Estate	\$	\$
13.26 All Other	\$	\$
13.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26).....	\$	\$
13.28 Total Investment in Parent included in Lines 13.21 to 13.26 above	\$	\$
13.29 Receivable from Parent not included in Lines 13.21 to 13.26 above	\$	\$

14.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [X] No []

14.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No []

If no, attach a description with this statement.

15. Excluding items in Schedule E, 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 Part 1 - General, Section IV.H - Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [] No [X]

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

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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
AMI Semiconductor.....	Credit Suisse First Boston.....	Term Loan.....
Collins & Aikman Floor Coverings.....	Credit Suisse First Boston.....	Term Loan.....
LTV Corporation Credit Agreement.....	Credit Suisse First Boston.....	Term Loan.....
Resolution Performance.....	Morgan Stanley Secured Loan.....	Term Loan.....
SPX Corporation.....	Chase Manhattan.....	Term Loan.....
Yuasa, Inc.....	Morgan Stanley Secured Loan.....	Term Loan.....

15.3 Have there been any changes, including name changes in the custodian(s) identified in 15.1 during the current year? Yes [] No [X]

15.4 If yes, give full and complete information relating thereto:

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

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

1 Central Registration Depository	2 Name(s)	3 Address

GENERAL INTERROGATORIES (continued)

(Responses to these interrogatories should be based on changes that have occurred since the prior year end unless otherwise noted.)

PART 2 - LIFE & HEALTH

1.	1 Amount
Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	\$ 0
1.12 Residential Mortgages	\$ 0
1.13 Commercial Mortgages	\$ 815,424,233
1.14 Total Mortgages in Good Standing	<u>\$ 815,424,233</u>
1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
1.21 Total Mortgages in Good Standing	\$ 0
1.3 Long-Term Mortgages Loans Upon which Interest is Overdue more than Three Months	
1.31 Farm Mortgages	\$ 0
1.32 Residential Mortgages	\$ 0
1.33 Commercial Mortgages	\$ 0
1.34 Total Mortgages with Interest Overdue more than Three Months.....	<u>\$ 0</u>
1.4 Long-Term Mortgages Loans in Process of Foreclosure	
1.41 Farm Mortgages	\$ 0
1.42 Residential Mortgages	\$ 0
1.43 Commercial Mortgages	\$ 487,487
1.44 Total Mortgages in Process of Foreclosure.....	<u>\$ 487,487</u>
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Col. 3, Lines 3.1 plus 3.2).....	\$ 815,911,720
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61 Farm Mortgages	\$ 0
1.62 Residential Mortgages	\$ 0
1.63 Commercial Mortgages	\$ 330,769
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	<u>\$ 330,769</u>

SCHEDULE A - VERIFICATION

	1 First Quarter Current Year	2 Second Quarter Current Year	3 Third Quarter Current Year	4 Prior Year Ended December 31
1. Book/adjusted carrying value, beginning of period	1,223,436	825,051		1,822,560
2. Increase (decrease) by adjustment	(2,656)	(4,347)		(29,773)
3. Cost of acquired	330,769			538,462
4. Cost of additions to and permanent improvements	215	2,086		1,905
5. Total profit (loss) on sales	263,003			78,692
6. Increase (decrease) by foreign exchange adjustment				
7. Amount received on sales	989,716			1,188,409
8. Book/adjusted carrying value at end of current period	825,051	822,790		1,223,436
9. Total valuation allowance				
10. Subtotal (Lines 8 plus 9)	825,051	822,790		1,223,436
11. Total nonadmitted amounts				
12. Statement value, current period (Page 2, real estate lines, current period)	825,051	822,790		1,223,436

SCHEDULE B - VERIFICATION

	1 First Quarter Current Year	2 Second Quarter Current Year	3 Third Quarter Current Year	4 Prior Year Ended December 31
1. Book/recorded investment excluding accrued interest on mortgages owned, beginning of period	664,788,313	733,454,524		381,434,671
2. Amount loaned during period:				
2.1. Actual cost at time of acquisitions	77,143,820	89,924,702		359,773,081
2.2. Additional investment made after acquisitions	417,512			1,197,677
3. Accrual of discount and mortgage interest points and commitment fees	52,600	103,115		92,937
4. Increase (decrease) by adjustment	76,923			(76,923)
5. Total profit (loss) on sale	(82,850)	4,213		382,928
6. Amounts paid on account or in full during the period	8,862,270	6,838,861		78,049,787
7. Amortization of premium	79,523	62,896		(33,729)
8. Increase (decrease) by foreign exchange adjustment				
9. Book value/recorded investment excluding accrued interest on mortgages owned at end of current period	733,454,524	816,584,797		664,788,313
10. Total valuation allowance	(673,077)	(673,077)		(673,077)
11. Subtotal (Lines 9 plus 10)	732,781,447	815,911,720		664,115,237
12. Total nonadmitted amounts				
13. Statement value of mortgages owned at end of current period	732,781,447	815,911,720		664,115,237

SCHEDULE BA - VERIFICATION

Other Invested Assets Included in Schedule BA

	1 First Quarter Current Year	2 Second Quarter Current Year	3 Third Quarter Current Year	4 Prior Year Ended December 31
1. Book/adjusted carrying value of long-term invested assets owned, beginning of period				8,010
2. Cost of acquisitions during period:				
2.1. Actual cost at time of acquisitions				
2.2. Additional investment made after acquisitions				
3. Accrual of discount				
4. Increase (decrease) by adjustment	5,226	6,181		40,364
5. Total profit (loss) on sale				
6. Amounts paid on account or in full during the period	5,226	6,181		48,374
7. Amortization of premium				
8. Increase (decrease) by foreign exchange adjustment				
9. Book/adjusted carrying value of long-term invested assets at end of current period				
10. Total valuation allowance				
11. Subtotal (Lines 9 plus 10)				
12. Total nonadmitted amounts				
13. Statement value of long-term invested assets at end of current period				

STATEMENT AS OF JUNE 30, 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1B

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

	1 Statement Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Statement Value End of First Quarter	6 Statement Value End of Second Quarter	7 Statement Value End of Third Quarter	8 Statement Value December 31 Prior Year
BONDS								
1. Class 1	1,844,308,721	893,029,040	628,164,607	(48,845,752)	1,844,308,721	2,060,327,402		1,651,637,759
2. Class 2	863,092,765	141,335,070	66,635,410	27,813,396	863,092,765	965,605,821		755,320,205
3. Class 3	66,654,396	15,075,226	21,737,397	3,065,057	66,654,396	63,057,282		49,598,419
4. Class 4	11,302,742	2,863,471	3,918,505	13,542,272	11,302,742	23,789,980		12,058,463
5. Class 5	3,038,014	0	110,245	3,356,787	3,038,014	6,284,556		4,227,957
6. Class 6	2,215,532	2,585,000	376,920	(2,556,761)	2,215,532	1,866,851		2,901,562
7. Total Bonds	2,790,612,170	1,054,887,807	720,943,084	(3,625,001)	2,790,612,170	3,120,931,892		2,475,744,365
PREFERRED STOCK								
8. Class 1		5,581,114				5,581,114		
9. Class 2								
10. Class 3								
11. Class 4								
12. Class 5								
13. Class 6								
14. Total Preferred Stock		5,581,114				5,581,114		
15. Total Bonds and Preferred Stock	2,790,612,170	1,060,468,921	720,943,084	(3,625,001)	2,790,612,170	3,126,513,006		2,475,744,365

SCHEDULE DA - PART 1**Short-Term Investments Owned End of Current Quarter**

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Amount of Interest Received Current Quarter	Paid for Accrued Interest
8099999 Totals	6,584,707	XXX	6,696,724	74,527	

SCHEDULE DA - PART 2- Verification**Short-Term Investments Owned**

	1	2	3	4
	First Quarter Current Year	Second Quarter Current Year	Third Quarter Current Year	Prior Year Ended December 31
1. Book/adjusted carrying value, beginning of period	10,380,407	8,890,084		61,193,735
2. Cost of short-term investments acquired	606,168,731	572,291,530		2,229,564,968
3. Increase (decrease) by adjustment	34,467			(146,641)
4. Increase (decrease) by foreign exchange adjustment				
5. Total profit (loss) on disposal of short-term investments				157
6. Consideration received on disposal of short-term investments	607,693,521	574,596,907		2,280,231,812
7. Book/adjusted carrying value, current period	8,890,084	6,584,707		10,380,407
8. Total valuation allowance				
9. Subtotal (Lines 7 plus 8)	8,890,084	6,584,707		10,380,407
10. Total nonadmitted amounts				
11. Statement value (Lines 9 minus 10)	8,890,084	6,584,707		10,380,407
12. Income collected during period	178,035	293,298		3,410,870
13. Income earned during period	172,714	294,051		3,404,593

STATEMENT AS OF JUNE 30, 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART F- SECTION 1

Summary of Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
1 Replication RSAT Number	2 Description	3 NAIC Designation or Other Description	4 Statement Value	5 Fair Value	Derivative Instruments Open		Cash Instrument(s) Held				
					6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description
	Lowe's Companies Inc., 7.50%, 12/15/05, (A) replicated by combining high quality (AAA) ABS with credit default swap	1PE	3,169,500	3,185,421	Credit default swap on Lowe's Companies Inc., 0.00%, 02/16/21	52,702	85333J-BE-6	Standard Credit Card Master Trust 1994-2 A	3,162,485	3,302,280	1
	Fort James Corp., 6.875%, 09/15/07, (BBB-) replicated by combining high quality (AAA) ABS with credit default swap	2PE	1,858,947	1,896,058	Credit default swap on Fort James Corp., 6.875%, 09/15/07	(119,991)	17303C-BM-2	Citibank Credit Card Master Trust I 1999-2 A	1,993,132	2,091,520	1PE
	Lowe's Companies Inc., 6.375%, 12/15/05, (A) replicated by combining high quality (AAA) MBS with credit default swap	1PE	5,107,500	5,339,500	Credit default swap on Lowe's Companies Inc., 0.00%, 02/16/21	37,839	3133M6-Y4-4	Federal Home Loan Bank, 5.24%, 12/18/08	7,797,179	8,195,000	1
	Verizon Global Funding Corp., 6.75%, 12/01/05, (A+) replicated by combining high quality (AAA) CMO with credit default swap	1	5,157,000	5,182,245	Credit default swap on Verizon Global Funding Corp., 6.75%, 12/01/05	(294,638)	45254T-FQ-2	IMPAC Secured Assets CMN Owner Trust 2001-2	10,033,243	10,037,500	1PE
	Royal Carribean Cruises, 8.25%, 04/01/05, (BB+) replicated by combining high quality (AAA) ABS with credit default swap	2PE	2,019,200	1,900,000	Credit default swap on Royal Caribbean Cruises, 8.25%, 04/01/05	(107,607)	55264T-AC-5	MBNA Credit Card Master Note Trust 2001-A1	2,017,569	2,104,220	1
	Legg Mason Inc., 0.00%, 06/06/31, (BBB) replicated by combining high quality (AAA) ABS with credit default swap	2PE	1,199,994	1,432,500	Credit default swap on Legg Mason Inc., 6.50%, 02/15/06	38,005	55262T-FR-9	MBNA Credit Card Master Note Trust 2000-1	3,155,002	3,256,380	1PE
	Vodafone Group Plc, 7.75%, 02/15/10, (A) replicated by combining high quality (AAA) ABS with credit default swap	1	8,879,200	8,506,120	Credit default swap on Vodafone Group Plc, 7.75%, 02/15/10	(147,946)	14040K-CD-8	Capital One Master Trust 2001-8 A	7,982,111	8,037,840	1PE
	AT&T Corp., 6.00%, 03/15/09, (BBB+) replicated by combining high quality (AAA) ABS with credit default swap	1	5,847,600	4,740,000	Credit default swap on AT&T Corp., 6.00%, 03/15/09	(1,147,541)	17303C-AY-7	Citibank Credit Card Master Trust I 1998-2 A	6,216,242	6,346,620	1
	AT&T Corp., 6.00%, 03/15/09, (BBB+) replicated by combining high quality (AAA) ABS with credit default swap	1	1,949,200	1,580,000	Credit default swap on AT&T Corp., 6.00%, 03/15/09	(382,514)	14040K-CD-8	Capital One Master Trust 2001-8 A	1,995,528	2,009,460	1PE
	Sears Roebuck Acceptance Corp., 7.00%, 02/01/11, (A-) replicated by combining high quality (AAA) ABS with credit default swap	1	3,990,800	4,166,492	Credit default swap on Sears Robuck Acceptance Corp., 7.00%, 02/01/11	60,569	17303C-AY-7	Citibank Credit Card Master Trust I 1998-2 A	4,144,162	4,231,080	1
	Merrill Lynch & Co., 6.00%, 02/17/09, (AA-) replicated by combining high quality (AAA) ABS with credit default swap	1	9,940,000	10,168,020	Credit default swap on Merrill Lynch & Co., 6.00%, 02/17/09	(25,450)	55264T-AQ-4	MBNA Master Credit Card Trust 2002-A1	9,998,917	10,188,400	1
	Fifth Third Bank, 6.75%, 07/15/05, (A+) replicated by combining high quality (AAA) ABS with credit default swap	1	8,426,400	8,664,728	Credit default swap on Fifth Third Bank Corp., 6.75%, 07/15/05	562	44183R-AE-7	Household Private Label Credit Card Master Note Trust I 2002-1 A	7,989,766	8,299,360	1PE
	Ocean Energy Inc., 7.25%, 10/01/11, (BBB-) replicated by combining high quality (AAA) ABS with credit default swap	2PE	1,957,400	2,067,000	Credit default swap on Ocean Energy Inc., 7.25%, 10/01/11	13,036	25466K-DY-2	Discover Card Master Trust I 2002-2 A	1,997,391	2,050,540	1PE
	Horace Mann Educators Corp., 1.425%, 05/14/32, (BBB+) replicated by combining high quality (AAA) ABS with credit default swap	1	477,500	447,500	Credit default swap on Horace Mann Educators Corp., 1.425%, 05/14/32	3,141	25466K-DY-2	Discover Card Master Trust I 2002-2 A	998,696	1,025,270	1PE

STATEMENT AS OF JUNE 30, 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART F- SECTION 1

Summary of Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
1 Replication RSAT Number	2 Description	3 NAIC Designation or Other Description	4 Statement Value	5 Fair Value	Derivative Instruments Open		Cash Instrument(s) Held				
					6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description
	Horace Mann Educators Corp., 1.425%, 05/14/32, (BBB+) replicated by combining high quality (AAA) ABS with credit default swap	1	2,387,500	2,237,500	Credit default swap on Horace Mann Educators Corp., 1.425%, 05/14/32	15,706	55262T-EB-5	MBNA Master Credit Card Trust 1999-B A	5,026,487	5,233,600	1PE
	Ocean Energy Inc., 7.25%, 10/01/11, (BBB-) replicated by combining high quality (AAA) ABS with credit default swap	2PE	4,893,500	5,167,500	Credit default swap on Ocean Energy Inc., 7.25%, 10/01/11	36,505	14040K-AH-1	Capital One Master Trust 1998-1 A	5,123,424	5,330,950	1PE
	Medtronic Inc., 1.25%, 09/15/21, (AA-) replicated by combining high quality (AAA) ABS with credit default swap	1	8,142,320	8,138,320	Credit default swap on Medtronic Inc., 1.25%, 09/15/21	6,094	17303C-BM-2	Citibank Credit Card Master Trust I 1999-2 A	7,972,528	8,366,080	1PE
	Medtronic Inc., 1.25%, 09/15/21, (AA-) replicated by combining high quality (AAA) ABS with credit default swap	1	2,035,580	2,034,580	Credit default swap on Medtronic Inc., 1.25%, 09/15/21	1,523	14040K-AH-1	Capital One Master Trust 1998-1 A	2,049,370	2,132,380	1PE
	American Express, 5.25%, 09/12/06, (A+) replicated by combining high quality (AAA) ABS with credit default swap	1	5,166,250	5,150,100	Credit default swap on American Express, 5.50%, 09/12/06	1,715	55262T-EB-5	MBNA Master Credit Card Trust 1999-B A	5,026,487	5,233,600	1PE
9999999	Totals		82,605,391	82,003,584	XXX	(1,958,290)	XXX	XXX	94,679,719	97,472,080	XXX

STATEMENT AS OF JUNE 30, 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART F - SECTION 2

Reconciliation of Replicated (Synthetic) Assets Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-to-Date	
	1 Number of Positions	2 Total Replicated (Synthetic) Assets Statement Value	3 Number of Positions	4 Total Replicated (Synthetic) Assets Statement Value	5 Number of Positions	6 Total Replicated (Synthetic) Assets Statement Value	7 Number of Positions	8 Total Replicated (Synthetic) Assets Statement Value	9 Number of Positions	10 Total Replicated (Synthetic) Assets Statement Value
1. Beginning Inventory	11	49,118,941	11	49,118,941					11	49,118,941
2. Add: Opened or Acquired Transactions			8	33,486,450					8	33,486,450
3. Add: Increases in Replicated Asset Statement Value	XXX									
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replicated (Synthetic) Asset Statement Value	XXX									
7. Ending Inventory	11	49,118,941	19	82,605,391					19	82,605,391

STATEMENT AS OF JUNE 30, 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE T—PREMIUMS AND ANNUITY CONSIDERATIONS

During Current Year to Date - Allocated by States and Territories

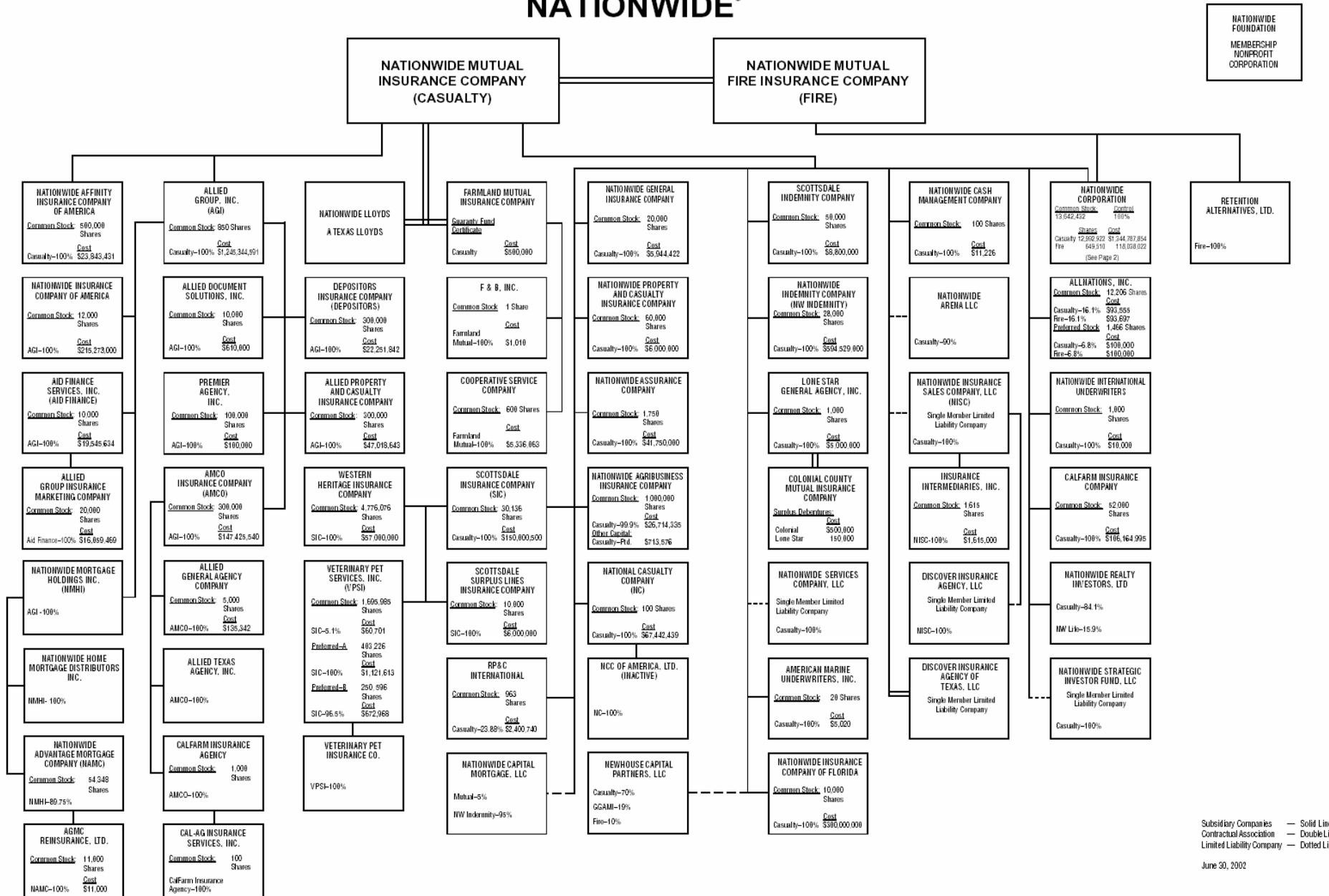
States, Etc.	1	Direct Business Only				
		Life Contracts		4	5	6
		2	3			
	Is Insurer Licensed? (Yes or No)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Deposit-Type Contract Funds	Other Considerations
1. Alabama	AL	Yes	0	0		24,464,526
2. Alaska	AK	Yes	0	0		223,780
3. Arizona	AZ	Yes	0	161,394		40,660,437
4. Arkansas	AR	Yes	0	0		16,003,079
5. California	CA	Yes	2,505,591	167,284		129,094,993
6. Colorado	CO	Yes	0	0		11,005,427
7. Connecticut	CT	Yes	6,000,000	0		4,130,002
8. Delaware	DE	Yes	0	0		3,859,495
9. District of Columbia	DC	Yes	0	0		2,432,707
10. Florida	FL	Yes	16,565,741	0		59,610,188
11. Georgia	GA	Yes	5,388,541	0		6,733,611
12. Hawaii	HI	Yes	0	0		40,072,287
13. Idaho	ID	Yes	0	0		1,885,684
14. Illinois	IL	Yes	44,640	55,490		97,260,960
15. Indiana	IN	Yes	0	148,964		29,928,216
16. Iowa	IA	Yes	0	0		2,989,294
17. Kansas	KS	Yes	0	0		15,828,252
18. Kentucky	KY	Yes	0	0		10,028,441
19. Louisiana	LA	Yes	337,384	59,578		24,864,523
20. Maine	ME	Yes	0	0		800,897
21. Maryland	MD	Yes	0	0		18,984,087
22. Massachusetts	MA	Yes	0	0		8,654,869
23. Michigan	MI	Yes	532,095	0		83,498,441
24. Minnesota	MN	Yes	12,795,604	0		11,907,006
25. Mississippi	MS	Yes	0	0		10,656,222
26. Missouri	MO	Yes	3,895,132	0		14,544,275
27. Montana	MT	Yes	0	0		936,841
28. Nebraska	NE	Yes	0	0		2,369,033
29. Nevada	NV	Yes	0	0		9,516,541
30. New Hampshire	NH	Yes	0	0		1,120,565
31. New Jersey	NJ	Yes	1,083,530	0		17,445,436
32. New Mexico	NM	Yes	0	0		1,880,253
33. New York	NY	No	0	0		0
34. North Carolina	NC	Yes	0	0		6,451,589
35. North Dakota	ND	Yes	0	0		866,626
36. Ohio	OH	Yes	3,773,184	136,802		50,702,994
37. Oklahoma	OK	Yes	1,440,791	0		25,083,331
38. Oregon	OR	Yes	0	216,115		15,679,167
39. Pennsylvania	PA	Yes	0	0		58,808,101
40. Rhode Island	RI	Yes	0	0		1,084,562
41. South Carolina	SC	Yes	1,196,819	0		9,754,642
42. South Dakota	SD	Yes	0	0		581,147
43. Tennessee	TN	Yes	0	0		19,021,983
44. Texas	TX	Yes	0	41,554		57,906,841
45. Utah	UT	Yes	0	52,801		3,465,158
46. Vermont	VT	Yes	0	0		14,999
47. Virginia	VA	Yes	0	0		6,897,458
48. Washington	WA	Yes	0	0		10,649,673
49. West Virginia	WV	Yes	0	0		9,588,616
50. Wisconsin	WI	Yes	1,316,000	29,761		23,524,827
51. Wyoming	WY	Yes	0	0		533,150
52. American Samoa	AS	No	0	0		0
53. Guam	GU	No	0	0		0
54. Puerto Rico	PR	No	0	0		0
55. US Virgin Islands	VI	No	0	0		0
56. Canada	CN	No	0	0		0
57. Aggregate Other Alien	OT	XXX	0	0		0
58. Subtotal	(a) 50		56,875,052	1,069,743		1,004,005,232
90. Reporting entity contributions for employee benefit plans	XXX					
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX					
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					
94. Aggregate of other amounts not allocable by State	XXX					
95. Totals (Direct Business)	XXX		56,875,052	1,069,743		1,004,005,232
96. Plus Reinsurance Assumed	XXX		0	0		0
97. Totals (All Business)	XXX		56,875,052	1,069,743		1,004,005,232
98. Less Reinsurance Ceded	XXX		1,993,118	0		825,532,411
99. Totals (All Business) less Reinsurance Ceded	XXX		54,881,934	1,069,743		178,472,821
DETAILS OF WRITE-INS						
5701. Alien(01)	XXX					
5702.	XXX					
5703.	XXX					
5798. Summary of remaining write-ins for Line 57 from overflow page	XXX					
5799. Totals (Lines 5701 thru 5703 plus 5798)(Line 57 above)	XXX					
9401.	XXX					
9402.	XXX					
9403.	XXX					
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX					
9499. Totals (Lines 9401 thru 9403 plus 9498)(Line 94 above)	XXX					

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

STATEMENT AS OF JUNE 30, 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

NATIONWIDE®

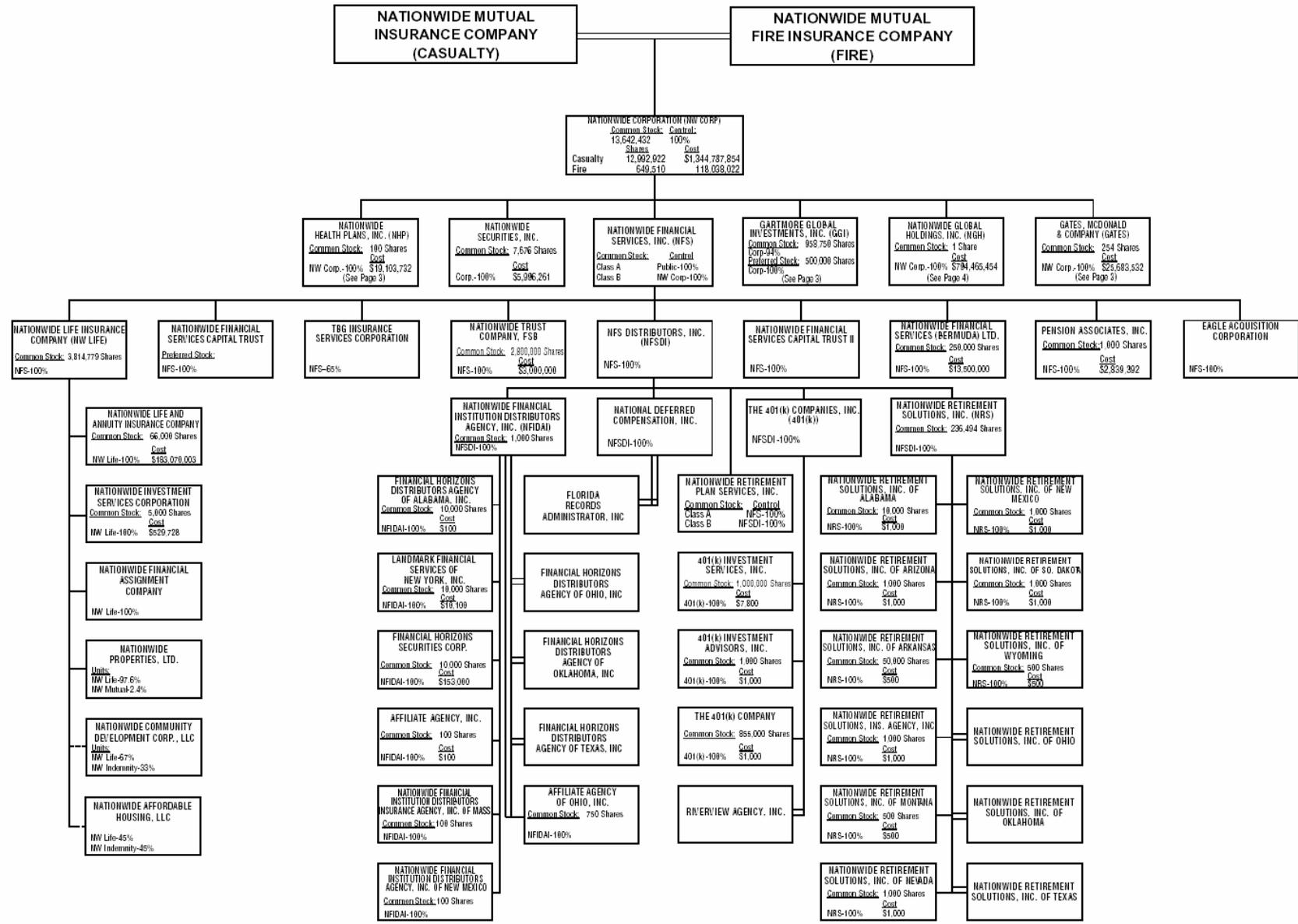


Subsidiary Companies — Solid Line
Contractual Association — Double Line
Limited Liability Company — Dotted Line
June 30, 2002

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NATIONWIDE®

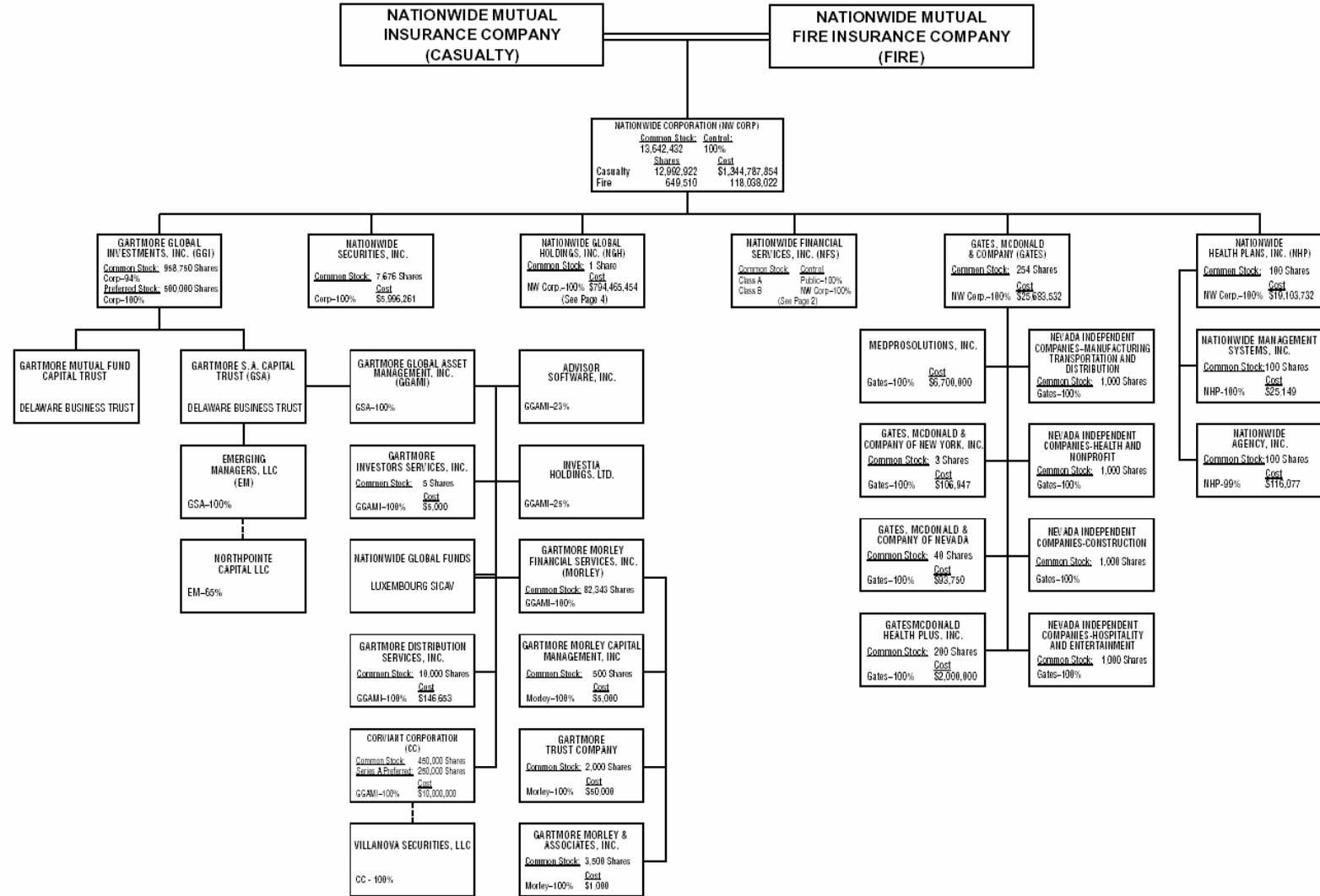


18.1

Subsidiary Companies — Solid Line
 Contractual Association — Double Line
 Limited Liability Company — Dotted Line
 June 30, 2002

**SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART**

NATIONWIDE®



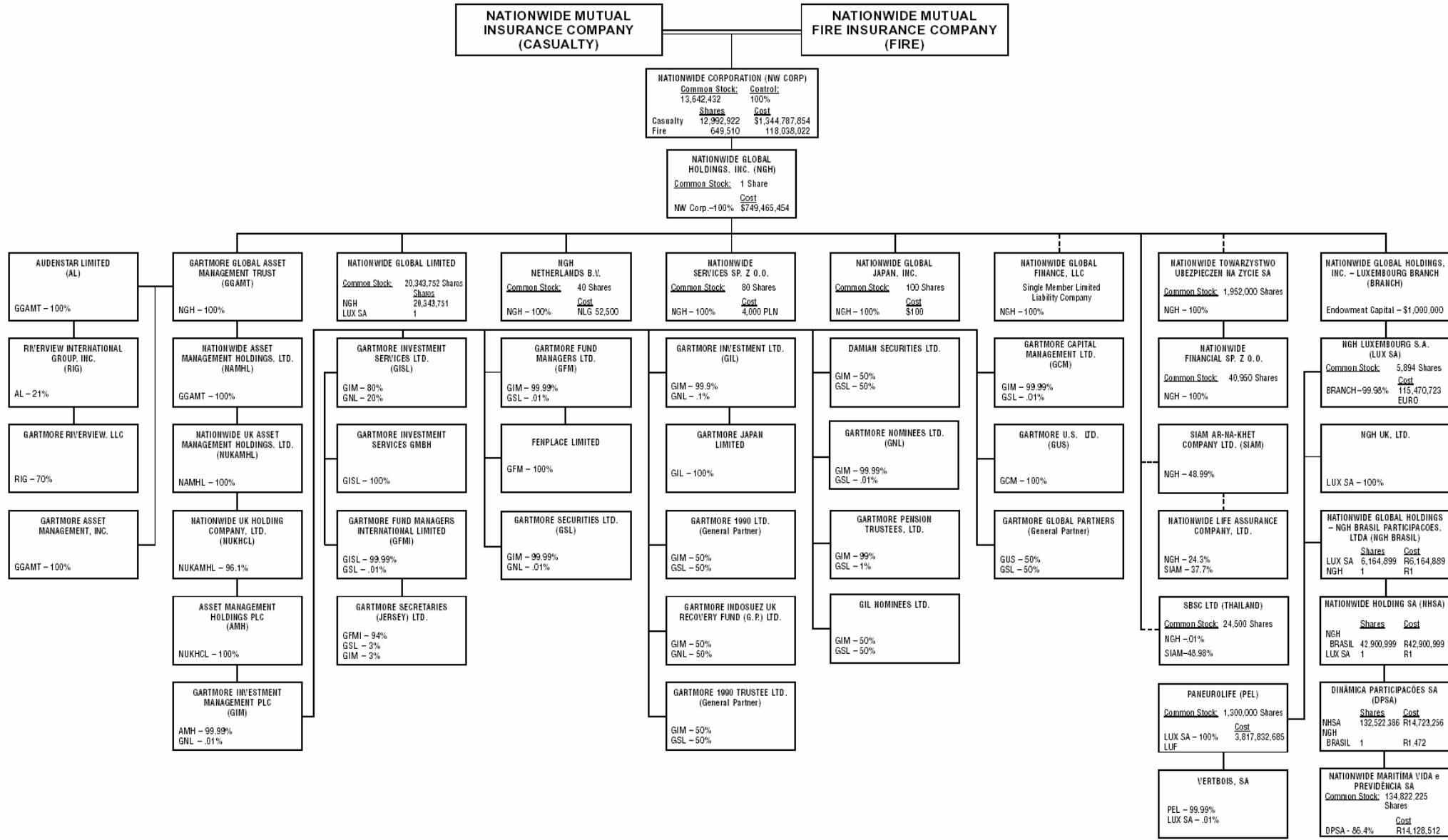
Subsidiary Companies — Solid Line
Contractual Association — Double Line
Limited Liability Company — Dotted Line

June 30, 2002

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NATIONWIDE®



18.3

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

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 supplemental is required of your company but is not being filed for whatever reason enter **SEE EXPLANATION** and provide an explanation following the interrogatory questions.

RESPONSES

- 1. Will the SVO Compliance Certification be filed with this statement?Yes.....

- 2. Will the Trusteed Surplus Statement be filed with the State of Domicile and the NAIC with this statement?No.....

Explanations:

Bar Codes:

Trusteed Surplus Statement (Document Identifier 490) here:



OVERFLOW PAGE FOR WRITE-INS

STATEMENT AS OF JUNE 30, 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED During the Current Quarter

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Expended for Additions and Permanent Improvements
	2 City	3 State						
North Towne Shopping Center.....	Toledo.....	OH.....	03/01/2002..	Capital Improvement.....				2,086
0199999 - Acquired by purchase								2,086
9999999 - Totals								2,086

SCHEDULE A - PART 3

Showing all Real Estate SOLD during the Current Quarter, including Payments during the Final Year on "Sales under Contract"

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Increase (Decrease) by Adjustment	8 Increase (Decrease) by Foreign Exchange Adjustment	9 Expended for Additions, Permanent Improvements and Changes in Encumbrances	10 Book/Adjusted Carrying Value Less Encumbrances	11 Amounts Received	12 Foreign Exchange Profit (Loss) on Sale	13 Realized Profit (Loss) on Sale	14 Total Profit (Loss) on Sale	15 Gross Income Earned Less Interest Incurred on Encumbrances	16 Taxes, Repairs and Expenses Incurred
	2 City	3 State													
NONE															
9999999 Totals															

EO1

STATEMENT AS OF JUNE 30, 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 1

Showing all Mortgage Loans ACQUIRED during the Current Quarter

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Book Value/Recorded Investment Excluding Accrued Interest	8 Increase (Decrease) by Adjustment	9 Increase (Decrease) by Foreign Exchange Adjustment	10 Value of Land and Buildings	11 Date of Last Appraisal or Valuation
	City	State								
0199999 - Mortgages in good standing - Farm Mortgages										
00-1000716	Hebron	KY		06/06/2002	7.310	7,600,000	0	0	10,050,168	04/12/2002
00-1000790	Eden Prairie	MN		04/09/2002	6.300	7,575,000	0	0	10,550,000	02/14/2002
00-1000859	Dyer	IN		05/28/2002	7.100	2,000,000	0	0	2,750,000	04/09/2002
00-1000873	Lexington	KY		04/22/2002	7.450	2,500,000	0	0	3,238,916	02/14/2002
00-1000882	Roseville	MN		04/18/2002	7.250	3,060,000	0	0	4,800,000	03/14/2002
00-1000885	Denver	CO		05/10/2002	7.060	3,250,000	0	0	4,800,000	03/27/2002
00-1000892	Tamarac	FL		04/17/2002	7.350	3,000,000	0	0	3,811,154	03/13/2002
00-1000902	Spring Hill	FL		06/24/2002	6.500	6,000,000	0	0	7,800,000	02/25/2002
00-1000910	Greece	NY		04/30/2002	7.460	2,000,000	0	0	2,748,718	03/07/2002
00-1000912	Hamlin	NY		04/30/2002	7.460	1,600,000	0	0	2,208,889	03/07/2002
00-1000913	Oneonta	NY		04/30/2002	7.460	3,250,000	0	0	4,610,000	03/07/2002
00-1000916	Fishers	IN		05/07/2002	6.680	4,500,000	0	0	6,191,275	03/19/2002
00-1000917	Irving	TX		05/07/2002	6.680	6,800,000	0	0	9,250,532	03/15/2002
00-1000927	San Diego	CA		05/08/2002	7.680	1,675,000	0	0	2,700,000	03/01/2002
00-1000928	Pittsburg	PA		05/15/2002	7.400	2,500,000	0	0	4,142,308	03/28/2002
00-1000937	San Diego	CA		04/18/2002	6.850	1,800,000	0	0	3,800,000	03/21/2002
00-1000940	Albuquerque	NM		05/02/2002	6.810	2,500,000	0	0	6,400,000	03/26/2002
00-1000943	Long Beach	CA		05/29/2002	7.010	2,100,000	0	0	3,100,000	04/11/2002
00-1000944	Oakbrook	IL		04/10/2002	6.810	7,000,000	0	0	13,572,222	03/25/2002
00-1000945	Oakland	CA		05/08/2002	6.930	6,000,000	0	0	12,120,000	04/03/2002
00-1000954	Orlando	FL		06/03/2002	7.820	2,000,000	0	0	2,900,000	04/01/2002
00-1000961	Hebron	KY		06/06/2002	7.750	200,000	0	0	249,832	04/12/2002
00-1000966	Chestnut Hill	PA		06/27/2002	6.610	2,000,000	0	0	2,702,703	05/08/2002
00-1000969	North Bergen	NJ		05/31/2002	7.590	3,000,000	0	0	4,392,516	04/04/2002
00-1000972	Forest Park	OH		05/30/2002	7.380	2,000,000	0	0	2,857,566	04/11/2002
00-1000977	Oceanside	CA		06/13/2002	7.000	3,000,000	0	0	4,350,598	04/16/2002
00-9000128	Mountain View	CA		04/01/2002	7.750	220,500	0	0	411,600	02/23/2002
0599999 - Mortgages in good standing - Commercial Mortgages - All Other						89,130,500	0	0	136,508,996	XXX
0799999 - Total - Mortgages in Good Standing						89,130,500	0	0	136,508,996	XXX
9999999 Totals						89,130,500	0	0	136,508,996	XXX

SCHEDULE B - PART 2

Showing all Mortgage Loans SOLD, transferred or paid in full during the Current Quarter

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	7 Increase (Decrease) by Adjustment	8 Increase (Decrease) by Foreign Exchange Adjustment	9 Book Value/Recorded Investment Excluding Accrued Interest at Disposition	10 Consideration Received	11 Foreign Exchange Profit (Loss) on Sale	12 Realized Profit (Loss) on Sale	13 Total Profit (Loss) on Sale
	City	State										
03-0303029	Schererville	IN		12/10/1998	891,806			885,786	885,786			
03-0303221	Raleigh	NC		12/10/1998	885,415			880,848	887,978			
03-0308611	Fishers	IN		12/15/1998	1,796,445			1,783,034	1,790,611		4,213	4,213
03-4000036	Columbus	OH		12/01/1998	1,913,949			1,902,177	1,913,490			
0199999 - Mortgages closed by repayment					5,487,615			5,451,846	5,477,866		4,213	4,213
9999999 Totals					5,487,615			5,451,846	5,477,866		4,213	4,213

E02

STATEMENT AS OF JUNE 30, 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets ACQUIRED during the Current Quarter

1 Number of Units and Description	Location		4 Name of Vendor	5 Date Acquired	6 Actual Cost	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Increase (Decrease) by Adjustment	10 Increase (Decrease) by Foreign Exchange Adjustment
	2 City	3 State							
NONE									
9999999 Totals									

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets SOLD, transferred or paid in full during the Current Quarter

1 Number of Units and Description	Location		4 Name of Purchaser or Nature of Disposition	5 Date Acquired	6 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	7 Increase (Decrease) by Adjustment	8 Increase (Decrease) by Foreign Exchange Adjustment	9 Book/Adjusted Carrying Value Less Encumbrances at Disposition	10 Consideration Received	11 Foreign Exchange Profit (Loss) on Sale	12 Realized Profit (Loss) on Sale	13 Total Profit (Loss) on Sale
	2 City	3 State										
NONE												
9999999 Totals												

EO3

STATEMENT AS OF JUNE 30, 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation (a)
BONDS								
US Governments								
United States								
31359M-EV-1	FNMA Benchmark Nt 6.375% 06/15/09	06/27/2002	ABN Amro Sec (USA) Inc.		10,844,900	10,000,000	23,021	1
Total United States					10,844,900	10,000,000	23,021	XXX
0399999 - Total - Bonds - U.S. Government					10,844,900	10,000,000	23,021	XXX
Special Revenue & Assessment								
United States								
312913-ZE-9	FHLMC REMIC Ser 7.000% 12/15/22 1437-HD	06/01/2002	Interest Capitalization		74,359	74,359		1
312915-PK-1	FHLMC REMIC Ser 7.500% 04/15/23 1494-PZ	04/04/2002	Greenwich Capital Markets Inc.		5,270,033	4,999,734	8,333	1
312915-PK-1	FHLMC REMIC Ser 7.500% 04/15/23 1494-PZ	06/01/2002	Interest Capitalization		62,692	62,692		1
312915-UF-6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23	06/01/2002	Interest Capitalization		17,119	17,119		1
313399-HU-4	FHLMC REMIC Ser 2351 6.500% 07/15/30 PX	06/04/2002	Salomon Smith Barney		7,100,625	7,000,000	7,583	1
313399-U9-6	FHLMC REMIC Ser 2345 7.000% 07/15/21 VD	06/19/2002	CS First Boston Corporation		12,407,058	11,776,814	52,669	1
31339L-PD-6	FHLMC REMIC Ser 2393 C 5.500% 12/15/31	06/13/2002	Greenwich Capital Markets Inc.		8,444,138	8,886,674	20,636	1
3133TE-LG-7	FHLMC REMIC Ser 2064 M 6.000% 06/15/28	06/24/2002	Legg Mason Wood Walker Inc.		6,666,563	6,500,000	28,167	1
3133TH-JB-4	FHLMC REMIC Ser 2103 6.000% 07/15/23 NB	06/07/2002	McDonald & Co Sec Inc.		7,995,047	7,900,000	14,483	1
3133TS-SS-3	FHLMC REMIC Ser 2303 7.000% 06/15/14 VD	06/04/2002	Raymond James & Assoc Inc.		2,312,343	2,197,000	2,563	1
3133TT-4Q-1	FHLMC REMIC Ser 2319 6.500% 04/15/30 PG	05/31/2002	Direct		3,027,188	3,000,000	2,167	1
31358Q-L7-8	FNMA REMIC Ser 7.000% 02/25/20 1992-182 CI PZ	06/01/2002	Interest Capitalization		169,816	169,816		1
31358R-G5-6	FNMA REMIC Ser 6.850% 06/25/22 1992-214 Z	06/01/2002	Interest Capitalization		97,191	97,191		1
31358T-5U-9	FNMA REMIC Ser 7.500% 03/25/23 1993-23PZ	06/01/2002	Interest Capitalization		60,090	60,090		1
31359G-WW-2	FNMA REMIC Ser 1994-31 6.500% 03/25/23 ZB	04/22/2002	Morgan/JP/Securities - Bonds		2,205,432	2,164,841	9,381	1
31359G-WW-2	FNMA REMIC Ser 1994-31 6.500% 03/25/23 ZB	06/01/2002	Interest Capitalization		23,516	23,516		1
31392D-AH-5	FHLMC REMIC Ser 6.500% 07/25/14 2002-28 VA	06/12/2002	Salomon Smith Barney		18,496,572	17,785,165	51,379	1
31392M-DF-6	FHLMC REMIC Ser 2448 6.500% 02/15/13 VG	06/12/2002	UBS, Warburg, Dillon Read		21,507,606	20,602,602	41,919	1
31392M-EH-1	FHLMC SPC Ser T-41 CI 5.730% 03/25/24 1A3	05/16/2002	Direct		6,705,980	6,706,000	32,021	1
38373W-4P-0	Government Natl Mtg 6.500% 02/20/13 Assn Ser 2002-33 CI VH	06/13/2002	UBS, Warburg, Dillon Read		7,379,530	7,047,000	21,630	1Z
38373W-07-6	Government Natl Mtg 6.500% 02/20/13 Assn Ser 2002-30 CI VA	06/13/2002	First Tennessee Bank NA		7,020,035	6,698,207	20,560	1Z
911760-GT-7	Vendee Mtg Tr REMIC 7.250% 09/15/25 Ser 1995-3 1Z	06/01/2002	Interest Capitalization		292,348	292,348		1
911760-LQ-7	Vendee Mtg Tr REMIC 6.750% 06/15/28 Ser 1998-2 CI 1G	06/10/2002	Greenwich Capital Markets Inc.		14,511,540	14,089,036	22,700	1
Total United States					131,846,820	128,150,205	336,192	XXX
3199999 - Total - Bonds - Special Revenue					131,846,820	128,150,205	336,192	XXX
Public Utilities (unaffiliated)								
United States								

E04

STATEMENT AS OF JUNE 30, 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation (a)
.010280-AX-6	Alabama Gas Corp MT Nt 7.340% 09/20/06 Ser A	.06/18/2002	UBS, Warburg, Dillon Read		2,161,980	2,000,000	20,389	1PE
.419870-AZ-6	Hawaiian Electric Inds 7.560% 04/10/06 MT Nt Ser C	.06/28/2002	Dain Rauschar Inc		5,342,250	5,000,000	87,150	2
.462613-AB-6	Ipalco Enterprises Inc 7.375% 11/14/08 Sr Sec Nt	.05/31/2002	Tax Free Exchange		4,000,000	4,000,000	13,111	3Z
.59562E-AG-0	MidAmerican Energy Co 6.375% 06/15/06 Nt	.05/07/2002	CS First Boston Corporation		3,090,270	3,000,000	77,031	1PE
.598326-AA-4	Midwest Ind Trans Sys 8.750% 06/01/12 Opr Inc Sr Nt	.05/20/2002	MLPF&S/Fixed Inc Operations		3,305,340	3,000,000	125,417	2
.66765R-AX-4	Northwest Natural Gas 6.800% 05/21/07 Co 1st Mtg MT Nt Ser B	.06/27/2002	Mesirow Financial Inc		1,340,331	1,275,000	7,466	1PE
.70090*-AJ-3	Park Water Co 1st Mtg 7.320% 05/01/14 Bd	.05/30/2002	Direct		1,500,000	1,500,000		2Z
.872375-AF-7	TECO Energy Inc Nt 6.125% 05/01/07	.06/20/2002	Various		3,026,690	3,000,000	7,146	2PE
Total United States					23,766,861	22,775,000	337,710	XXX
Other Country								
.987202-AD-0	Yorkshire Pwr Fin Nt 6.496% 02/25/08 Ser B	.04/19/2002	Dain Rauschar Inc		2,008,840	2,000,000	3,248	2PE
Total Other Country					2,008,840	2,000,000	3,248	XXX
3899999 - Total - Bonds - Public Utilities					25,775,701	24,775,000	340,958	XXX
Industrial & Miscellaneous								
United States								
.000759-CN-8	American Business Fin 5.850% 02/15/19 Svcs Inc Ser 2002-2 Cl A6	.06/07/2002	CS First Boston Corporation		9,249,017	9,250,000	39,081	1PE
.000759-CR-9	American Business Fin 6.285% 06/15/33 Svcs Inc Ser 2002-2 Cl M1	.06/07/2002	CS First Boston Corporation		2,999,312	3,000,000	13,618	1PE
.00077B-ZZ-9	ABN AMRO Mtg Corp Ser 6.500% 01/25/32 2001-8 Cl 4A8	.05/30/2002	Lehman Brothers Inc		5,100,000	5,000,000	27,083	1PE
.018490-AN-5	Allergan Inc MT Nt 7.470% 04/17/12	.04/12/2002	Bank of America BIRD Dealer		3,164,160	3,000,000		1PE
.01877K-AB-9	Alliance Pipeline LP 6.996% 12/31/19 Sr Nt	.06/05/2002	Dain Rauschar Inc		85,446	85,728	2,666	2
.020039-DB-6	Alltel Corp Nt 7.000% 07/01/12	.06/14/2002	Bank of America BIRD Dealer		1,992,100	2,000,000		1PE
.02359@-AD-3	AMERCO Real Estate Co 8.280% 04/30/12 Sr Nt	.05/15/2002	Fleet Securities		3,000,000	3,000,000		2Z
.023650-AJ-3	America West Airlines 8.370% 04/02/07 Enhanced Equip Tr Ctf 2001-1C	.04/01/2002	Tax Free Exchange		2,863,471	2,863,471	119,171	4
.02635P-RG-0	American General Fin 5.875% 07/14/06 MT Nt Ser F	.05/30/2002	CS First Boston Corporation		1,028,940	1,000,000	7,997	1
.032166-AG-5	Amsouth Bank NA Sub Nt 6.450% 02/01/18	.05/10/2002	Dain Rauschar Inc		2,021,680	2,000,000	37,267	1PE
.057224-AJ-6	Baker Hughes Inc Sr Nt 6.250% 01/15/09	.05/21/2002	UBS, Warburg, Dillon Read		1,011,260	1,000,000	22,396	1PE
.057224-AS-6	Baker Hughes Inc Sr Nt 6.000% 02/15/09	.04/18/2002	Various		3,942,500	4,000,000	45,333	1PE
.07132#-AB-8	Battelle Memorial 6.930% 04/15/12 Institute Sr Nt Ser B	.04/04/2002	Bankers Trust/BOCM		4,046,746	4,000,000		1Z
.079867-AQ-0	BellSouth Telecom Inc 6.300% 12/15/15 Deb	.06/11/2002	McDonald & Co Sec Inc		3,225,359	3,174,003	99,426	1PE
.12669C-E3-0	CWMBS Inc Ser 2002-8 6.250% 06/25/32 Cl A8	.06/17/2002	Greenwich Capital Markets Inc		8,543,925	8,255,000	38,695	1PE
.161626-2Z-8	Chase Mtg Fin Corp Ser 6.750% 05/25/28 98-S1 Cl A7	.06/19/2002	Legg Mason Wood Walker Inc		2,052,500	2,000,000	8,625	1PE
.17248R-AA-4	Cingular Wireless Nt 5.625% 12/15/06	.04/10/2002	Lehman Brothers Inc		1,957,360	2,000,000	38,438	1
.172953-JP-7	Citicorp Mtg Sec Corp 6.250% 11/25/28 Ser 1998-10 Cl A10	.06/19/2002	UBS, Warburg, Dillon Read		10,068,750	10,000,000	33,681	1PE
.172953-LW-9	Citicorp Mtg Sec Corp 6.500% 06/25/29 Ser 1999-4 Cl A4	.06/07/2002	CS First Boston Corporation		5,073,438	5,000,000	9,931	1
.189054-AC-3	Clorox Co Nt 6.125% 02/01/11	.06/12/2002	Raymond James & Assoc Inc		1,532,595	1,500,000	34,708	1PE
.191098-AD-4	Coca-Cola Bottling Co 6.375% 05/01/09 Cons Deb	.06/24/2002	McDonald & Co Sec Inc		2,039,140	2,000,000	19,833	2PE
.22237L-LQ-3	Countrywide Home Loan 5.500% 08/01/06 Mt Nt	.05/14/2002	Morgan Stanley & Co Inc		3,313,426	3,320,000	53,766	1
.25466K-DY-2	Discover Card Mstr Tr 5.150% 10/15/09 I Ser 2002-2 Cl A	.04/17/2002	Morgan Stanley & Co Inc		2,995,969	3,000,000		1PE

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STATEMENT AS OF JUNE 30, 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation (a)
278865-AG-5	Ecolab Inc Nt 6.875% 02/01/11	04/19/2002	Pressprich R W		1,131,977	1,100,000	17,436	1PE
28500#-AA-0	Electric Rel Council 6.170% 05/15/14 of TX Inc Sr Unsec Nt	05/15/2002	Bankers Trust/BOCM		5,000,000	5,000,000		1Z
31331F-AY-7	Federal Express Corp 6.845% 01/15/19	04/10/2002	Piper Jaffray Inc		2,000,000	2,000,000	34,225	1PE
345402-4U-2	Ford Motor Cr Co MT Nt 7.750% 02/15/07	06/26/2002	Morgan Stanley & Co Inc		1,053,260	1,000,000	29,278	2
361586-DK-1	GE Cap Mtg Serv Inc 6.750% 06/25/28	06/07/2002	Greenwich Capital Markets Inc		8,063,456	7,880,000	16,253	1PE
364760-AG-3	Ser 1998-9 CI A18	05/24/2002	Tax Free Exchange		3,527,143	3,500,000	156,567	3
377316-AD-6	Cap Inc Nt 10.550% 12/15/08	05/20/2002	Bear Stearns Securities Corp		1,013,190	1,000,000	24,444	2PE
413086-AB-5	Glatfelter P H Co Nt 6.875% 07/15/07	04/25/2002	Dain Rauschar Inc		5,020,550	5,000,000	119,967	2PE
43708A-AC-6	Harman Intl Sr Nt 7.320% 07/01/07	06/07/2002	Merrill Lynch		3,078,750	3,000,000	6,343	1PE
440452-AD-2	Home Eq Mtg Ln Asset 6.920% 05/27/33	06/26/2002	Raymond James & Assoc Inc		2,127,660	2,000,000	11,042	1PE
448574-AA-1	Bkd Tr Ser SPMO 2002-A CI AF3	06/12/2002	Morgan/JP/Securities - Bonds		4,988,150	5,000,000		2PE
478366-AH-0	Hormel Foods Corp Nt 6.625% 06/01/11	06/24/2002	Dain Rauschar Inc		1,845,778	1,750,000	44,713	1PE
49337W-AB-6	Hyatt Equities LLC Sr 6.875% 06/15/07	06/12/2002	Salomon Smith Barney		1,109,440	1,000,000	6,778	1
500236-A#-1	Johnson Controls Inc 6.300% 02/01/08	04/24/2002	BA Securities		2,000,000	2,000,000		1Z
532491-AC-1	Keyspan Corp Nt 7.625% 11/15/10	06/28/2002	First Albany Corporation		2,463,210	2,250,000	15,500	2
5526E0-AJ-2	Kohler Co Sr Nt 6.590% 04/24/10	05/29/2002	Dain Rauschar Inc		1,588,957	1,540,000	45,323	2PE
56633#-AG-8	Lilly Inds Inc Sr Nt 7.750% 12/01/07	04/02/2002	BA Securities		4,392,753	4,500,000		2Z
58017D-DY-3	MBNA America Bk NA Bk 6.500% 06/20/06	05/22/2002	Dain Rauschar Inc		2,981,081	2,825,000	39,641	1PE
58017D-EY-2	McDonnell Douglas 6.920% 04/01/08	05/06/2002	Goldman Sachs & Company		2,109,240	2,000,000	21,660	1PE
58528#-DS-3	McDonnell Douglas 7.220% 01/27/10	06/20/2002	Dain Rauschar Inc		2,646,416	2,540,015	9,330	1
608190-AE-4	Finance Corp MT Sr Nt Ser X	06/18/2002	Tax Free Exchange		5,526,776	5,500,000	75,472	2PE
62886E-AB-4	McDonnell Douglas 7.220% 01/27/10	06/19/2002	Various		5,017,600	5,000,000	7,125	2PE
693320-K*-3	Meijer Inc 1st Mtg 6.960% 12/01/11	05/03/2002	Various		7,000,000	7,000,000		2Z
69563N-AA-1	Bond Ser B-1	04/15/2002	Piper Jaffray Inc		1,677,063	1,765,720	9,049	2
701094-AF-1	Mchawk Inds Inc Nt Ser 6.500% 04/15/07	04/03/2002	Lehman Brothers Inc		3,124,230	3,000,000	86,992	1PE
70109H-AA-3	Parker-Hannifin Corp 7.300% 06/15/07	06/18/2002	UBS, Warburg, Dillon Read		6,524,520	6,000,000	7,330	1PE
725701-C*-5	MT Nt	04/11/2002	CS First Boston Corporation		3,000,000	3,000,000		2Z
740417-AB-6	Pittston Co Sr Nt 7.170% 04/11/08	06/14/2002	First Tennessee Bank NA		5,000,000	5,000,000		1PE
74730*-AG-7	Preferred Term Sec Ltd 3.687% 07/03/32	06/28/2002	First Albany Corporation		5,592,996	5,400,000	125,307	2
74835W-AA-3	VI Ft Rate Mezz Nt	06/14/2002	Dain Rauschar Inc		1,501,725	1,500,000	20,475	1PE
74913E-AH-3	Quad/Graphics Inc Nt 7.140% 09/01/10	06/18/2002	Taxable Exchange		912,131	858,000	21,253	3
74932#-AA-2	Ser 95-1 A	05/29/2002	Merrill Lynch		5,000,000	5,000,000		2Z
758202-AA-3	Questar Gas Co MT Nt 6.300% 10/01/12	04/17/2002	UBS, Warburg, Dillon Read		2,049,520	2,000,000	27,563	1
758202-AB-1	Ser D	04/17/2002	UBS, Warburg, Dillon Read		2,033,040	2,000,000	30,375	1
761042-CM-0	West Capital Fdg Nt 7.250% 02/15/11	06/18/2002	Greenwich Capital Markets Inc		1,017,969	1,000,000	3,611	1PE
761695-AA-3	RC Cement Holding Co 6.600% 05/29/10	06/20/2002	Dain Rauschar Inc		3,185,970	3,000,000	5,833	2PE
79548K-UG-1	Sr Nt	04/01/2002	Dain Rauschar Inc		368,922	361,025	291	1PE
806860-AA-0	Reed Elsevier Cap Inc 6.125% 08/01/06	04/04/2002	Salomon Smith Barney		1,993,580	2,000,000		1PE
807066-AE-5	Reed Elsevier Cap Inc 6.750% 08/01/11	06/12/2002	Goldman Sachs & Company		1,814,364	1,800,000	41,400	2PE

E04.2

STATEMENT AS OF JUNE 30, 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation (a)
808626-AA-3	Science Applications 6.750% 02/01/08 Intl Corp Nt	06/04/2002	Various		7,348,190	7,000,000	165,000	1PE
808626-AB-1	Science Applications 6.250% 07/01/12 Intl Corp Nt	06/21/2002	Morgan/JP/Securities - Bonds		1,991,760	2,000,000		1PE
811039-AB-2	Scripps (E W) Co Nt 6.625% 10/15/07 Special Val Absolute 7.913% 06/15/09	06/17/2002	CS First Boston Corporation		2,674,350	2,500,000	29,905	1PE
847434-AJ-6	Ret Fund Ser 2002-1A Cl IIB	05/14/2002	Morgan Stanley & Co Inc.		9,000,000	9,000,000		1Z
858155-AB-0	Steelcase Inc Sr Nt 6.375% 11/15/06 Stuctured Fin Adv ABS 7.870% 07/02/37	04/18/2002	Tax Free Exchange		6,965,911	7,000,000	174,781	2PE
86358Y-20-1	CD0 III Principal Prot Nt Ser E	06/25/2002	Direct		2,674,610	2,674,610		1Z
866762-AE-7	Sun Inc Deb 9.375% 06/01/16	05/14/2002	Various		4,312,327	3,925,000	169,674	2PE
89531@-AA-7	Trex Co Inc Sr Nt 8.320% 06/30/09 Tupperware Fin Co BV 7.250% 10/01/06	06/19/2002	SPP Hambro		1,000,000	1,000,000		3Z
899897-AA-0	Nt	06/20/2002	Various		7,243,682	6,850,000	103,796	2PE
91802M-AA-8	Utility Contract 7.944% 10/01/16 Funding LLC Nt	06/27/2002	Morgan Stanley & Co Inc.		1,998,900	2,000,000		2PE
920355-AA-2	Valspar Corp Nt 6.000% 05/01/07 Wabash National Corp 9.660% 03/30/04	06/26/2002	Pressprich R W		5,109,050	5,000,000	50,833	2
929566-G*-2	Sec Nt Ser A (New)	04/11/2002	Taxable Exchange		987,910	987,910		5Z
93052*-AB-8	Wagner Stott Bear Spec 7.240% 12/28/08 LLC Sr Sub Nt Ser B	06/06/2002	BA Securities		4,967,600	5,000,000	158,878	2
93114K-AF-0	Wal-Mart Stores Inc 8.620% 01/01/10 PTC Ser 1994-B2	06/17/2002	Morgan Stanley & Co Inc.		6,874,260	6,000,000	242,797	1PE
98157D-AJ-5	WorldCom Inc Nt 7.500% 05/15/11 Worthington Inds Inc 7.125% 05/15/06	05/14/2002	Taxable Exchange		913,465	858,000	31,996	6
981811-AB-8	Nt	05/16/2002	McDonald & Co Sec Inc.		1,632,896	1,600,000	1,900	2PE
98413T-DD-0	Xtra Inc MT Nt Ser C 7.530% 06/01/07	06/17/2002	McDonald & Co Sec Inc.		1,099,910	1,000,000	32,421	2PE
Total United States					268,583,331	262,913,482	2,874,268	XXX
Canada								
884903-AP-0	Thomson Corp Nt 5.750% 02/01/08	06/18/2002	Direct		5,614,125	5,500,000	129,135	1PE
89346D-AA-5	Transalta Corp Nt 6.750% 07/15/12	06/20/2002	Salomon Smith Barney		4,982,750	5,000,000		2PE
Total Canada					10,596,875	10,500,000	129,135	XXX
Other Country								
008685-AA-7	Ahold Fin USA Inc Nt 6.250% 05/01/09 Kimberly-Clark de 8.875% 08/01/09	06/27/2002	Pressprich R W		1,156,406	1,150,000	12,179	2
494386-AA-3	Mexico Sr Nt	04/26/2002	Lehman Brothers Inc.		1,113,360	1,000,000	22,188	2
589969-AB-0	Merita Bank Ltd 7.500% 01/31/49 Preferred Tr Nt	05/14/2002	Lehman Brothers Inc.		2,128,520	2,000,000	44,583	1
86959C-AA-1	Svenska Handelsbanken 7.125% Perpet. Step Up Perp Pfd	06/11/2002	Lehman Brothers Inc.		4,287,840	4,000,000	76,792	1
902118-AY-4	Tyco Intl Group SA Sr 6.750% 02/15/11 Nt	06/21/2002	Taxable Exchange		912,113	858,000	20,270	3
947074-AD-2	Weatherford Intl Ltd 6.625% 11/15/11 Sr Nt Ser B	04/10/2002	Tax Free Exchange		991,829	1,000,000	26,500	2PE
B7935#-AA-7	Dolomies de 6.090% 05/02/09 Marche-les-Dames SA Sr Nt	05/02/2002	ABN Amro Sec (USA) Inc.		2,983,428	3,000,000		2Z
G2044@-AG-0	Compass Group PLC Sr 6.530% 05/17/10 Nt	05/17/2002	BA Securities		2,000,000	2,000,000		2Z
G2044@-AL-9	Compass Group PLC Sr 7.550% 09/17/03 Nt Ser C	05/31/2002	Tax Free Exchange		2,117,694	2,000,000	5,872	2Z
Q8505#-AA-9	Simplot Australia 7.530% 04/03/09 (Hldgs) Pty Sr Gtd Nt	04/03/2002	BA Securities		2,000,000	2,000,000		2Z
Total Other Country					19,691,189	19,008,000	208,384	XXX
4599999 - Total - Bonds - Industrial, Misc.					298,871,395	292,421,482	3,211,787	XXX
Credit Tenant Loans								
United States								
85231C-AA-3	St Louis Fed Office 6.910% 01/15/19 Bldg Tr CTL Ser 2002-A	05/20/2002	Direct		3,000,000	3,000,000		1Z
Total United States					3,000,000	3,000,000	0	XXX
4699999 - Total - Bonds - Credit Tenant Loans					3,000,000	3,000,000	0	XXX
6099997 - Total - Bonds - Part 3					470,338,816	458,346,688	3,911,958	XXX

E04.3

STATEMENT AS OF JUNE 30, 2002 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 by the Company During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designation (a)
BONDS																
US Governments																
United States																
29358B-AA-0	Enesco Offshore Inc 6.360% 12/01/15 Title XI Financing	06/01/2002	Redemption	100.0000	133,326	133,326	132,804	133,326	513				0	4,240		1
36209M-YH-1	GNMA I PTC # 476012 6.500% 05/01/28	06/01/2002	Paydown		599,955	599,955	594,893	599,955	5,040				0	7,328		1
36209W-ND-0	GNMA PTC # 483788 6.500% 12/15/13	06/01/2002	Paydown		117,699	117,699	119,943	117,699	(1,802)				0	834		1
36210A-AJ-3	GNMA PTC # 486925 6.500% 02/15/14	06/01/2002	Paydown		138,404	138,404	140,264	138,404	(1,576)				0	1,289		1
36210D-BL-4	GNMA PTC # 488843 6.500% 01/15/14	06/01/2002	Paydown		85,285	85,285	86,924	85,285	(1,404)				0	923		1
36210D-BQ-3	GNMA PTC # 488847 6.500% 01/15/14	06/01/2002	Paydown		35,964	35,964	36,655	35,964	(556)				0	391		1
36225A-ZZ-6	GNMA PTC # 780760 6.000% 04/15/13	06/01/2002	Paydown		333,774	333,774	314,113	333,774	17,245				0	3,355		1
36225B-EW-4	GNMA PTC # 781049 6.500% 06/15/14	06/01/2002	Paydown		221,617	221,617	218,085	221,617	3,363				0	2,382		1
36225B-GC-6	GNMA PTC # 781095 6.500% 08/15/14	06/01/2002	Paydown		141,937	141,937	138,832	141,937	2,986				0	1,505		1
	North Pacific Fishing 5.900% 05/09/06															
66137#-AA-1	Inc Title XI	06/09/2002	Redemption	100.0000	98,367	98,367	94,068	98,367	2,207				0	1,451		1
Total United States					1,906,328	1,906,328	1,876,579	1,906,328	26,015	0	0	0	0	23,698	XXX	XXX
0399999 - Bonds - U.S. Governments					1,906,328	1,906,328	1,876,579	1,906,328	26,015	0	0	0	0	23,698	XXX	XXX
Special Revenue & Assessment																
United States																
312904-AU-9	FHLMC REMIC Ser 181-E 7.000% 08/15/21	05/15/2002	Paydown		80,485	80,485	81,658	80,485	(2,499)				0	935		1
312905-KJ-0	FHLMC REMIC Ser 1060-X 7.250% 03/15/21	06/01/2002	Paydown		95,716	95,716	97,822	95,716	(1,939)				0	1,138		1
312907-3M-8	FHLMC REMIC Ser 1181-I 7.000% 12/15/06	06/01/2002	Paydown		619,533	619,533	626,309	619,533	(482)				0	7,081		1
312910-05-4	FHLMC REMIC Ser 1319-G 7.750% 07/15/07	06/01/2002	Paydown		160,019	160,019	164,119	160,019	(1,304)				0	2,073		1
312910-X6-4	FHLMC REMIC Ser 1317-H 7.000% 01/15/07	06/01/2002	Paydown		570,035	570,035	574,221	570,035	865				0	6,476		1
312911-4W-7	FHLMC REMIC Ser 1364-I 6.500% 07/15/07	06/01/2002	Paydown		192,122	192,122	185,188	192,122	643				0	2,051		1
312911-CZ-1	FHLMC REMIC Ser 1334-Z 7.000% 07/15/07	06/01/2002	Paydown		950,892	950,892	963,637	950,892	2,415				0	9,703		1
312911-N3-0	FHLMC REMIC Ser 1366-H 6.000% 08/15/07	06/01/2002	Paydown		264,012	264,012	253,163	264,012	2,976				0	2,541		1
312912-RN-0	FHLMC REMIC Ser 1387-E 7.000% 10/15/07	06/01/2002	Paydown		271,781	271,781	271,378	271,781	630				0	3,148		1
312912-VP-0	FHLMC REMIC Ser 1399-T 7.000% 10/15/02	06/01/2002	Paydown		318,419	318,419	329,812	318,419	253				0	3,722		1
312913-K8-8	FHLMC REMIC Ser 1452-PK 6.500% 08/15/07	06/01/2002	Paydown		28,728	28,728	28,571	28,728	92				0	467		1
312913-U3-8	FHLMC REMIC Ser 1445-K 7.000% 10/15/07	06/01/2002	Paydown		486,693	486,693	491,256	486,693	264				0	5,485		1Z
312914-VD-3	FHLMC REMIC Ser 1465-G 7.000% 12/15/07	06/01/2002	Paydown		1,084,315	1,084,315	1,099,902	1,084,315	(1,044)				0	12,540		1
312914-YL-2	FHLMC REMIC Ser 1472-H 7.000% 07/15/07	06/01/2002	Paydown		1,029,250	1,029,250	1,042,598	1,029,250	1,176				0	11,445		1
312915-P4-7	FHLMC REMIC Ser 1524-G 6.250% 10/15/06	06/01/2002	Paydown		196,961	196,961	180,127	196,961	729				0	1,973		1
312915-V4-0	FHLMC REMIC Ser 1503-VB 7.000% 05/15/03	06/01/2002	Paydown		231,532	231,532	242,385	231,532	(463)				0	2,706		1
312916-XM-6	FHLMC REMIC Ser 1548-VB 7.000% 08/15/02	06/01/2002	Paydown		169,994	169,994	175,838	169,994	239				0	1,987		1

E05

STATEMENT AS OF JUNE 30, 2002 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 by the Company During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designation (a)
3133T1-S2-9	FHLMC REMIC Ser 1616-C 6.500% 05/15/08	06/01/2002	Paydown		1,970,824	1,970,824	1,908,910	1,970,824	7,739				0	21,306		1
3133T6-H7-9	FHLMC REMIC Ser 6.500% 03/15/06 1829-VI	06/01/2002	Paydown		105,977	105,977	107,260	105,977	(379)				0	1,150		1
3133T9-UD-5	FHLMC CMO Ser 1956-D 7.000% 03/20/17	06/01/2002	Paydown		32,171	32,171	32,835	32,171	(536)				0	444		1
3133TA-TV-4	FHLMC REMIC Ser T-6 A7 6.860% 09/25/28	06/01/2002	Paydown		272,888	272,888	275,599	272,888	(1,236)				0	3,071		1
3133TE-NR-1	FHLMC REMIC Ser 6.500% 01/15/07 2074-VA	06/01/2002	Paydown		28,550	28,550	28,590	28,550	9				0	310		1
3133TK-5S-5	FHLMC REMIC Ser 2136-A 6.000% 03/15/29	06/01/2002	Paydown		125,547	125,547	117,720	125,547	6,821				0	1,250		1
3133TK-VE-7	FHLMC REMIC Ser 6.500% 10/15/06 2159-VA	06/01/2002	Paydown		64,075	64,075	64,773	64,075	(345)				0	695		1
3133TM-MN-3	FHLMC Ser 2200 CI PB 7.100% 01/20/22	06/01/2002	Paydown		415,213	415,213	425,399	415,213	(7,524)				0	7,361		1
31340Y-DB-2	FHLMC REMIC Ser 12-A 9.250% 11/15/19	05/15/2002	Paydown		14,042	14,042	14,735	14,042	(516)				0	203		1
31340Y-HG-7	FHLMC REMIC Ser 24-B 9.500% 01/15/05	05/15/2002	Paydown		6,364	6,364	6,672	6,364	(55)				0	101		1
31340Y-QS-1	FHLMC REMIC Ser 46-B 7.800% 09/15/20	05/15/2002	Paydown		22,118	22,118	20,349	22,118	831				0	281		1Z
31358E-RK-0	FNMA REMIC Ser 9.000% 07/25/20 1990-72B	06/01/2002	Paydown		35,348	35,348	34,514	35,348	488				0	532		1
31358G-4P-9	FNMA REMIC Ser 8.500% 06/25/06 1991-64H	06/01/2002	Paydown		68,678	68,678	74,022	68,678	(952)				0	1,009		1
31358H-GT-6	FNMA REMIC Ser 8.000% 07/25/21 1991-73A	06/01/2002	Paydown		244,903	244,903	235,260	244,903	4,868				0	3,094		1
31358J-HU-8	FNMA REMIC Ser 7.500% 09/25/21 1991-113 ZE	06/01/2002	Paydown		107,357	107,357	110,477	107,357	(3,095)				0	1,373		1
31358M-RN-6	FNMA REMIC Ser 7.000% 04/25/07 1992-48HB	06/01/2002	Paydown		842,120	842,120	848,866	842,120	577				0	9,760		1
31358N-4F-6	FNMA REMIC Ser 7.500% 07/25/22 1992-123 Z	06/01/2002	Paydown		313,002	313,002	314,354	313,002	(636)				0	4,001		1
31358R-TJ-2	FNMA REMIC Ser 7.000% 11/25/07 1992-190PJ	06/01/2002	Paydown		366,237	366,237	364,678	366,237	1,665				0	4,409		1
31358U-3T-1	FNMA REMIC Ser 6.500% 08/25/06 1993-63PG	05/01/2002	Paydown		202,542	202,542	188,364	202,542	1,143				0	1,636		1
31358U-W6-9	FNMA REMIC Ser 7.000% 03/25/08 1993-68PK	06/01/2002	Paydown		97,692	97,692	97,639	97,692	339				0	1,710		1
31359B-RR-0	FNMA REMIC Ser 6.500% 02/25/07 1993-135PE	06/01/2002	Paydown		503,727	503,727	461,540	503,727	3,674				0	5,419		1
31359G-6B-7	FNMA REMIC Ser 5.500% 06/25/07 1994-48CD	06/01/2002	Paydown		208,313	208,313	196,107	208,313	1,844				0	1,898		1
31359N-HA-2	FNMA REMIC Ser 6.500% 12/18/06 1996-68VB	06/01/2002	Paydown		309,985	309,985	299,668	309,985	4,189				0	3,364		1
31359T-HK-7	FNMA REMIC Ser 7.000% 10/20/04 1998-29VA	06/01/2002	Paydown		143,012	143,012	146,319	143,012	(889)				0	1,672		1
313602-2S-2	FNMA REMIC Ser 9.000% 10/25/19 1989-64E	06/01/2002	Paydown		30,426	30,426	30,145	30,426	189				0	480		1Z
313602-3E-2	FNMA REMIC Ser 9.000% 10/25/19 1989-67D	06/01/2002	Paydown		29,464	29,464	29,367	29,464	149				0	375		1
313602-DV-3	FNMA REMIC Ser 9.000% 06/25/18 1988-15A	06/01/2002	Paydown		43,310	43,310	44,017	43,310	(376)				0	592		1
313602-EK-6	FNMA REMIC Ser 9.400% 07/25/03 1988-18B	06/01/2002	Paydown		6,378	6,378	6,656	6,378	(2)				0	96		1
313602-GQ-1	FNMA REMIC Ser 9.250% 10/25/18 1988-25B	06/01/2002	Paydown		11,586	11,586	12,290	11,586	(526)				0	171		1

EO5.1

STATEMENT AS OF JUNE 30, 2002 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 by the Company During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designation (a)
313602-0A-5	FNMA REMIC Ser 10.300% 04/25/19 1989-19A	06/01/2002	Paydown		68,068	68,068	71,673	68,068	(1,174)				0	1,071		1
313602-W4-2	FNMA REMIC Ser 8.600% 10/25/19 1989-62G	06/01/2002	Paydown		27,943	27,943	26,886	27,943	492				0	358		1
313603-GW-6	FNMA REMIC Ser 8.750% 11/25/19 1989-86E	06/01/2002	Paydown		22,552	22,552	22,531	22,552	82				0	339		1
313603-JJ-2	FNMA REMIC Ser 8.700% 12/25/19 1989-90E	06/01/2002	Paydown		19,121	19,121	20,842	19,121	(703)				0	284		1Z
31371H-FZ-6	FNMA Pool # 252284 6.500% 06/25/28 Government Natl Mtg 7.000% 03/16/05	06/01/2002	Paydown		358,068	358,068	356,166	358,068	1,887				0	3,882		1
3837H0-ND-1	Assn REMIC PT Ser 1996-5 H FNMA DUS Pool #380488 6.100%	06/01/2002	Paydown		488,677	488,677	483,867	488,677	1,944				0	5,712		1
31377L-UM-3	Government Natl Mtg 6.500% 07/20/05 07/01/08	06/01/2002	Paydown		10,457	10,457	10,413	10,457	44				0	106		1
3837H1-SP-7	Assn REMIC Ser 1998-18 VH	06/01/2002	Paydown		181,048	181,048	184,542	181,048	(1,422)				0	1,965		1
Total United States					14,548,268	14,548,268	14,482,025	14,548,268	21,157	0	0	0	0	166,955	XXX	XXX
3199999 - Bonds - Special Revenues					14,548,268	14,548,268	14,482,025	14,548,268	21,157	0	0	0	0	166,955	XXX	XXX
Public Utilities (unaffiliated) United States																
04775H-AJ-6	Atlanta Gas Lt Co MT 8.200% 04/01/02 Nt	04/01/2002	Maturity		3,000,000	3,000,000	3,162,870	3,000,000					0	123,000		1PE
048300-BQ-2	Atlantic City Elec Co 7.040% 05/28/02 1st Mtg MT Nt	05/28/2002	Maturity		3,000,000	3,000,000	2,972,310	3,000,000	619				0	139,040		1PE
462613-AA-8	Ipalco Enterprises Inc 7.375% 11/14/08 Nt	05/31/2002	Tax Free Exchange		4,000,000	4,000,000	4,000,000	4,000,000					0	161,431		2PE
66765R-AB-2	Northwest Natural Gas 8.050% 04/15/02 Co 1st Mtg MT Nt	04/15/2002	Maturity		1,000,000	1,000,000	1,038,500	1,000,000	(583)				0	29,964		1PE
69339N-AA-4	PJM Interconnection 7.163% 12/15/07 LLC Sr Nt	06/15/2002	Redemption	100.0000	320,000	320,000	320,000	320,000					0	11,461		1
Total United States					11,320,000	11,320,000	11,493,680	11,320,000	36	0	0	0	0	464,895	XXX	XXX
3899999 - Bonds - Public Utilities					11,320,000	11,320,000	11,493,680	11,320,000	36	0	0	0	0	464,895	XXX	XXX
Industrial & Miscellaneous United States																
00077B-AZ-6	ABN AMRO Mtg Corp PTC 6.400% 05/25/05 1998-2 CI 1A-4	06/01/2002	Paydown		140,648	140,648	140,648	140,648					0	1,503		1PE
00755W-CW-4	Advanta Mtg Loan Tr 7.650% 05/25/27 1997-1 CI M1F	06/01/2002	Paydown		154,556	154,556	157,357	154,556	(1,493)				0	1,818		1PE
007773-AA-2	Aerofreighter Fin Tr 7.850% 12/15/09 CI A Fixed Rate Nt	06/15/2002	Paydown		154,183	154,183	154,159	154,183	10				0	2,022		2
007773-AB-0	Aerofreighter Fin Tr 9.690% 12/15/14 CI B Fixed Rate Nt	06/15/2002	Paydown		47,572	47,572	47,556	47,572	10				0	1,143		4
01365H-AC-7	Albuquerque Plaza 7.400% 07/01/15 Assoc 1st Mtg Nt	06/01/2002	Redemption	100.0000	44,073	44,073	44,073	44,073					0	545		2Z
01448@-AC-0	Alex Lee Inc Amended & 6.530% 06/15/03 Restated Sr Nt	06/15/2002	Redemption	100.0000	285,680	285,680	285,680	285,680					0	9,327		2
023654-BE-5	America West Airlines 8.370% 04/02/07 Enhanced Equip Tr Ctf 2001-1C	04/01/2002	Tax Free Exchange		2,863,471	2,863,471	2,863,471	2,863,471					0	119,171		4
02378J-AT-5	American Airlines AMR 7.377% 05/23/19 EETC Ser 2001-1 CI B	05/23/2002	Paydown		105,932	105,932	107,427	105,932	(1,485)				0	3,907		2PE
02378J-AU-2	American Airlines AMR 7.379% 05/23/16 EETC Ser 2001-1C	05/23/2002	Paydown		266,778	266,778	266,778	266,778					0	9,843		3

E05.2

STATEMENT AS OF JUNE 30, 2002 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 by the Company During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designation (a)
038777-AA-6	Arby's Franchise Tr 7.440% 12/20/20 Ser 1A Cl 1	06/20/2002	Paydown		32,769	32,769	32,765	32,769	.4				.0	407		1
045424-CA-4	Asset Securitization 7.210% 10/13/26 Corp REMIC Ser 1996-D3 A1B	06/11/2002	Paydown		46,031	46,031	46,167	46,031	(23)				.0	653		1
045424-EG-9	Asset Securitization 7.320% 01/13/30 Corp REMIC Ser 1997-MD7 A-A1	06/11/2002	Paydown		130,892	130,892	132,651	130,892	(645)				.0	1,601		1
060506-W6-5	Bank of America Mtg 6.750% 09/25/31 Sec Ser 2001-9 Cl 1A5	06/01/2002	Paydown		56,873	56,873	57,362	56,873	(613)				.0	0		1PE
064059-A*-9	Bank of New York Sr 6.520% 02/01/04 Secd Nt	05/01/2002	Redemption	100.0000	138,352	138,352	139,236	138,352	(293)				.0	2,255		1
06606F-AF-8	BankAmerica Mfd Hsg 6.470% 04/10/15 Contract 1997-2 A6	06/10/2002	Paydown		751,771	751,771	757,410	751,771	(961)				.0	8,027		1PE
07383U-AA-3	Bear Stearns Struct 6.300% 11/30/13 Prod Inc Ser 1999-1 Cl A	05/01/2002	Paydown		109,899	109,899	108,113	109,899	1,699				.0	1,165		1PE
097014-AC-8	Boeing Cap Corp Sr Nt 7.375% 09/27/10	05/06/2002	Goldman Sachs & Company		2,156,520	2,000,000	2,131,193	2,128,362	(1,212)			28,158	28,158	17,208		1
126671-BJ-4	CWABS Inc 1998-1 AF4 6.390% 04/25/28	06/01/2002	Paydown		103,385	103,385	99,831	103,385	3,148				.0	1,003		1PE
126690-NK-8	CWABS Inc CMO 1993-E 6.500% 01/25/24 A6	06/01/2002	Paydown		453,702	453,702	437,114	453,702	9,267				.0	4,395		1PE
13187*-AE-8	Camas Funding Corp 6.090% 09/05/11 Collateral Nt	06/05/2002	Redemption	100.0000	24,448	24,448	24,448	24,448					.0	372		2Z
16161A-BY-3	Chase Manhattan Corp 7.875% 06/15/10 Sub Nt	04/16/2002	Dain Rauschar Inc		2,159,620	2,000,000	2,295,560	2,283,947	(1,351)			(124,327)	(124,327)	54,250		1PE
17105#-AB-0	Christmas Tree Shops 9.490% 06/01/10 Inc Sr Nt	06/01/2002	Redemption	100.0000	35,702	35,702	36,573	35,702	(715)				.0	1,694		3Z
172953-Q3-8	Citicorp Mtg Sec Corp 6.500% 09/25/31 Ser 2001-10 Cl 1A2	06/01/2002	Paydown		124,801	124,801	126,712	124,801	(1,755)				.0	1,354		1PE
17305E-AV-7	Citibank Cr Card 4.950% 02/09/09 Issuance Tr Ser 2002-A1 Cl A1	04/17/2002	Salomon Smith Barney		2,977,617	3,000,000	2,932,500	2,933,278	683			44,339	44,339	33,825		1PE
201615-DC-2	Commercial Cr Co Nt 6.875% 05/01/02 Computer Associates 6.770% 04/04/03	05/01/2002	Maturity		3,000,000	3,000,000	3,077,880	3,000,000	(1,821)				.0	103,125		1
204912-A*-0	Intl Inc Sr Nt	04/04/2002	Redemption	100.0000	400,000	400,000	400,000	400,000					.0	13,540		2
204926-AD-1	CompuCredit Cr Card 4.350% 01/15/08 Master Tr Ser 2001-1A Cl C	06/25/2002	Direct		5,000,000	5,000,000	5,000,000	5,000,000					.0	61,825		2Z
210805-CN-5	Continental Airlines 7.080% 11/01/04 PTC Ser 1998-3 Cl C1	05/01/2002	Redemption	100.0000	40,187	40,187	39,321	40,187	443				.0	1,423		3
22540A-CA-4	CS First Boston Mtg 6.988% 01/27/25 Sec Corp CMO Ser 1997-1R Cl 2M2	05/01/2002	Paydown		107,984	107,984	105,453	107,984	2,156				.0	1,074		1PE
23323C-BL-8	DLJ Mtg Accept Corp 8.254% 06/25/20 Ser 2000-S4 Cl B1	06/01/2002	Paydown		52,752	52,752	53,255	52,752	(575)				.0	0		1PE
23323C-DH-5	DLJ Mtg Accept Corp 8.257% 11/25/30 Ser 2001-S3 Cl B1	06/01/2002	Paydown		8,914	8,914	9,000	8,914	(75)				.0	119		1PE
23334H-AE-1	DVI Receivables VI LLC 6.270% 04/10/06 Ser 98-1 Cl C Asset Backed Nt	06/10/2002	Paydown		167,206	167,206	167,206	167,206					.0	1,583		1PE
247361-EE-4	Delta Airlines Inc Eq 9.900% 06/16/02 Tr Ser 88A	06/16/2002	Maturity		2,000,000	2,000,000	2,234,420	2,000,000	(10,940)				.0	99,000		3Z
24763L-ES-5	Delta Funding Home Eq 6.190% 02/15/31 Ln Tr Ser 1998-4 Cl A4F	06/01/2002	Paydown		261,489	261,489	258,118	261,489	3,166				.0	2,700		1PE
257870-BQ-3	Donnelly Corp Sr Nt 6.700% 12/15/05 FFCA Sec Lending Corp 7.850% 05/18/26	06/15/2002	Redemption	100.0000	233,333	233,333	233,333	233,333					.0	7,817		2
301965-CE-7	1999-2 Cl WA1C FIMAC Loan Receivables 7.350% 04/15/19	06/25/2002	Direct		1,951,669	2,000,000	1,950,000	1,951,665	460			5	5	49,717		1
302471-AJ-6	Trust Nt Ser 1997-A Cl A	06/01/2002	Paydown		29,504	29,504	29,942	29,504	(352)				.0	362		1

E05.3

STATEMENT AS OF JUNE 30, 2002 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 by the Company During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designation (a)
302569-AA-6	FPL Virginia Funding 7.520% 06/30/19 Corp Sr Nt Falcon Auto Dealership 6.067% 01/05/23	06/30/2002	Redemption	100.0000	160,000	160,000	160,747	160,000	(731)				.0	6,016		.2
30605A-AA-1	LLC Ser 2001-1 CI A1	06/01/2002	Paydown		119,416	119,416	119,419	119,416					.0	1,204		.1Z
313309-AH-9	Federal Express Corp 9.875% 04/01/02 Nt	04/01/2002	Maturity		1,250,000	1,250,000	1,449,213	1,250,000					.0	61,719		2PE
336212-AJ-4	First Security Auto 6.000% 03/15/05 Owner Tr 1999-1 B	06/15/2002	Paydown		124,236	124,236	124,133	124,236	35				.0	1,214		1PE
35729B-AB-7	Fremont Home Loan 7.280% 06/25/29 Owner Tr Ser 1999-2 CI A1	06/01/2002	Paydown		353,506	353,506	352,723	353,506	922				.0	4,292		1PE
36157L-L7-1	GE Cap Mtg Serv Inc 6.500% 04/25/24 Ser 1994-6 CI M	06/01/2002	Paydown		238,237	238,237	238,423	238,237	(108)				.0	2,209		1PE
36157L-SA-7	GE Capital Mtg Serv 6.000% 10/25/08 Inc Ser 1993-13 CI A5	06/01/2002	Paydown		256,560	256,560	255,758	256,560	982				.0	2,525		1PE
36157R-QW-8	GE Cap Mtg Serv Inc 6.250% 10/25/28 Ser 1998-14 CI A1	06/01/2002	Paydown		289,234	289,234	290,590	289,234	679				.0	3,008		1PE
36158G-AA-6	GE Cap Mtg Serv Inc 6.500% 04/25/13 REMIC PTC Ser 1998-7 CI A	06/01/2002	Paydown		327,784	327,784	327,548	327,784	716				.0	3,142		1PE
364760-AF-5	Cap Inc Nt 9.050% 12/15/08	05/24/2002	Tax Free Exchange		3,527,143	3,500,000	3,528,315	3,527,143	(198)				.0	156,567		.3
37934E-AA-0	Global Franchise Tr 6.349% 06/01/18 1998-1 CI A1	06/01/2002	Paydown		228,503	228,503	229,644	228,503	(3)				.0	2,629		1PE
389406-A@-8	Graybar Elec Inc Sr Nt 6.250% 06/01/04 Ser A	06/01/2002	Redemption	100.0000	400,000	400,000	400,000	400,000					.0	12,500		.3
401630-A#-5	Guest Supply Inc Ser C 6.950% 11/15/03 Sr Nt	05/15/2002	Redemption	100.0000	555,556	555,556	555,556	555,556					.0	19,306		.2
40429N-AB-4	HS Receivables Corp 9.600% 11/29/06 Ltd Oblig Fxd Rate Nt Ser 99-3 A	06/29/2002	Redemption	100.0000	125,000	125,000	125,000	125,000					.0	1,667		.1
410763-AJ-5	Hanover Cap Mtg CMO 7.000% 10/28/28 Ser 1998-A CI 1A	05/01/2002	Paydown		175,285	175,285	175,915	175,285	163				.0	1,647		1PE
41161P-AD-5	Harborview Mtg Loan Tr 7.383% 08/19/30 Ser 2000-1 CI IIIA	06/01/2002	Paydown		410,914	410,914	423,242	410,914	(11,150)				.0	5,501		1PE
41161P-AU-7	Harborview Mtg Loan Tr 7.460% 12/19/30 Ser 2000-2 CI B1	06/01/2002	Paydown		734,656	734,656	738,329	734,656	(2,974)				.0	8,715		1PE
413086-AC-3	Harman Intl Sr Nt 7.125% 02/15/07	04/25/2002	CS First Boston Corporation		5,004,750	5,000,000	4,960,700	4,961,964	524			42,786	42,786	70,260		2PE
42209E-EJ-5	Headlands Mtg Sec Inc 7.250% 11/25/27 CMO Ser 1997-5 CI B1	06/01/2002	Paydown		8,295	8,295	8,348	8,295	(39)				.0	0		1PE
44179H-AD-7	Household Automobile 6.650% 04/17/06 Rev Tr 1999-1 A4	06/17/2002	Paydown		369,642	369,642	369,411	369,642	77				.0	4,388		1PE
44182D-JP-5	Housing Securities Inc 6.500% 03/25/09 CMO Ser 1994-1 CI A11	06/01/2002	Paydown		163,274	163,274	164,780	163,274	125				.0	2,582		1PE
44856L-AC-0	Hyatt Equities L L C 7.000% 05/15/02 Nt	05/15/2002	Maturity		6,000,000	6,000,000	6,064,200	6,000,000	(2,435)				.0	210,000		2PE
449670-FB-9	IMC Home Equity Loan 7.080% 12/20/29 Tr Ser 1998-5 CI M2	06/01/2002	Paydown		205,739	205,739	194,745	205,739	8,943				.0	3,642		1PE
46014H-BE-8	International Paper Co 8.390% 04/01/02 MT Nt	04/01/2002	Maturity		1,000,000	1,000,000	1,087,290	1,000,000					.0	17,712		2PE
464126-AD-3	Irwin Home Equity Ln 6.890% 06/15/29 Tr Ser 1999-2 CI A4	06/01/2002	Paydown		321,042	321,042	315,963	321,042	4,512				.0	3,641		1PE
49228R-AC-7	Kern River Funding 6.676% 07/31/16 Corp Sr Nt	06/30/2002	Redemption	100.0000	21,569	21,569	21,569	21,569					.0	240		.1

E05.4

STATEMENT AS OF JUNE 30, 2002 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 by the Company During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designation (a)
493063-AV-3	Key Auto Finance Tr 6.000% 01/15/07 Ser 1999-1 CI B	06/15/2002	Paydown		97,253	97,253	97,238	97,253	.6				.0	954		1PE
524660-E@-2	Leggett & Platt Inc MT 7.185% 04/24/02	04/24/2002	Maturity		3,000,000	3,000,000	2,992,290	3,000,000	(.90)				.0	121,546		1
525170-AW-6	Lehman ABS Corp PTC 6.770% 11/25/22 1997-P1 A	06/01/2002	Paydown		74,771	74,771	74,806	74,771	.8				.0	801		1PE
52518R-AJ-5	Lehman Structured Sec 7.127% 03/30/27	05/01/2002	Paydown		261,276	261,276	262,419	261,276	(.961)				.0	2,936		1PE
52519E-AA-2	Corp CM0 1998-A B1 Lehman Receivables IV 6.260% 10/15/06	06/15/2002	Paydown		26,624	26,624	18,858	26,624	7,766				.0	274		4
57634N-BA-0	T&W Lease Backed Nt Master Finl Asset Sec 8.250% 04/20/29	06/01/2002	Paydown		144,270	144,270	143,538	144,270	.713				.0	1,955		2PE
576674-A@-4	Material Sciences Corp 7.050% 05/31/07	05/31/2002	Redemption	100.0000	357,143	357,143	357,143	357,143					.0	12,589		2
57708Q-AG-2	Sr Nt Ser B Mattel Inc MT Nt 7.650% 04/04/02	04/04/2002	Maturity		2,000,000	2,000,000	2,000,000	2,000,000					.0	59,075		2PE
585525-BX-5	Mellon Res Funding 5.610% 10/25/28 Corp 1998-TBC1 CI A-3	06/01/2002	Paydown		589,895	589,895	589,837	589,895	2,293				.0	6,202		1PE
585525-DU-9	Mellon Res Funding 6.969% 03/25/30 Corp 2000-TBC1 CI A-3B	06/01/2002	Paydown		1,511,883	1,511,883	1,477,498	1,511,883	25,411				.0	16,591		1PE
589929-XB-9	Merrill Lynch Mtg 6.500% 03/25/12 Investors Ser 2001-S1 CI 1A2	06/01/2002	Paydown		45,007	45,007	45,288	45,007	(.248)				.0	488		1PE
591559-AA-7	MetLife Cap Eq Loan Tr 6.850% 05/20/08	06/20/2002	Paydown		191,095	191,095	192,081	191,095	(.400)				.0	2,160		1
591739-BS-5	1997-A CI A Metropolitan Asset 6.382% 04/20/13 Funding Inc 1999-A CI A2	04/01/2002	Paydown		209,051	209,051	209,051	209,051	.651				.0	1,112		1PE
59549R-AC-8	Mid State Tr X Ser 10 6.280% 07/15/26	06/15/2002	Paydown		89,372	89,372	89,333	89,372	.39				.0	857		1
60467M-AA-9	CI M1 Mirant Mid-Atlantic 8.625% 06/30/12 LLC Ser A PTC	06/30/2002	Paydown		297,425	297,425	297,425	297,425					.0	12,826		2
605051-AB-7	Mission Energy Co Sr 8.125% 06/15/02 Nt	06/15/2002	Maturity		5,000,000	5,000,000	5,288,700	5,000,000	(16,676)				.0	203,125		2PE
60755#-AA-5	Modern Continental 7.480% 01/04/06 Const Hold Sr Nt	06/26/2002	Call	100.0000	291,669	291,669	291,669	291,669					.0	10,424		2
608190-AA-2	Mohawk Inds Inc Nt Ser 6.500% 04/15/07	06/18/2002	Tax Free Exchange		2,493,885	2,500,000	2,493,650	2,493,885	.235				.0	34,306		2
617446-AM-1	C Morgan Stanley Dean 8.100% 06/24/02 Witter Nt	06/24/2002	Maturity		2,000,000	2,000,000	2,121,380	2,000,000	(8,371)				.0	81,000		1PE
61744A-AD-2	Morgan Stanley TRACERS 4.037% 09/15/11	06/21/2002	Taxable Exchange		2,737,709	2,574,000	2,747,330	2,737,738	(2,503)			(28)	(28)	101,518		1
619087-BC-2	Nt Morserv Inc Ser 1996-1 7.000% 11/25/11	06/01/2002	Paydown		129,693	129,693	131,355	129,693	(.93)				.0	1,594		1PE
61910D-BH-4	CI A5 Mortgage Capital 7.350% 06/15/28 Funding Inc Ser 1996-MC1 A2A	06/01/2002	Paydown		251,059	251,059	252,392	251,059	.591				.0	5,716		1
61910D-BU-5	Mortgage Capital 6.758% 12/21/26 Funding Inc Ser 1996-MC2 A1	06/01/2002	Paydown		160,748	160,748	162,356	160,748	(.69)				.0	2,361		1
627914-AA-2	Mutual Fund Fee Tr XI 9.060% 01/01/08	06/30/2002	Paydown		23,900	23,900	19,120	23,900	4,780				.0	361		3

E05.5

STATEMENT AS OF JUNE 30, 2002 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 by the Company During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designation (a)
62827C-AB-0	Mutual Fund Fee Tr XIV 8.610% 09/30/08 Ser 2000-4	06/30/2002	Paydown		65,732	65,732	52,586	65,732	13,146				0	1,310		2
62827G-AA-3	Mutual Fund Fee Tr XIX 6.440% 12/01/09 Ser 2002-1 CI A	06/30/2002	Paydown		155,307	155,307	155,307	155,307					0	1,643		1Z
63615#-AA-9	National Football League Sr Nt 6.690% 10/15/16	04/15/2002	Redemption	100.0000	198,706	198,706	198,706	198,706					0	6,647		1
65119Q-AX-1	Newell Co MT Nt 6.330% 06/10/02 Newhall Funding Co Sr 7.330% 10/30/07	06/10/2002	Maturity		3,000,000	3,000,000	3,005,430	3,000,000	(261)				0	83,873		2PE
65141#-AA-7	Noble Drilling/Paul 6.330% 12/20/03	04/30/2002	Redemption	100.0000	47,363	47,363	47,363	42,627	4,736				0	868		4
65504#-AA-8	Romano Inc Secd Nt Omega Leasing (US) 6.940% 05/12/11 (No2) LLC Sr Nt	06/20/2002	Redemption	100.0000	263,108	263,108	263,108	263,108					0	2,781		2
68209#-AA-0	125 Home Loan Owner 9.260% 02/15/29	06/12/2002	Redemption	100.0000	13,446	13,446	13,446	13,446					0	156		2
68240M-AH-1	Trust Ser 1998-1A CI B PMC Commercial Trust 6.370% 05/01/19	06/01/2002	Paydown		170,616	170,616	160,326	170,616	8,526				0	2,625		2
693438-AA-1	Ltd Ser 1998-1 CI A PNC Mtg Sec Corp CMO 7.000% 03/25/28	06/01/2002	Paydown		119,704	119,704	120,060	119,704	(213)				0	1,644		1
69348L-UX-5	Ser 1998-2 CI CB1 PNC Mtg Sec Corp Ser 6.625% 03/25/28	06/01/2002	Paydown		7,201	7,201	7,240	7,201	(21)				0	85		1PE
69348L-VG-1	1998-2 CI 5B1 PNC Mtg Sec Corp CMO 7.500% 05/25/40	06/01/2002	Paydown		18,025	18,025	18,115	18,025	(78)				0	200		1PE
69348R-AB-9	Ser 2000-7 CI B1 PNC Mtg Sec Corp CMO 7.000% 06/25/30	06/01/2002	Paydown		511,155	511,155	503,488	511,155	7,223				0	5,796		1PE
69348R-XW-1	Ser 2000-4 CI 3A3 Purdue Pharma LP Sr Nt 6.120% 12/14/11	06/01/2002	Paydown		88,263	88,263	90,249	88,263	(1,696)				0	1,032		1PE
69354#-AC-7	Ser B Pacific Coast CDO Ltd 3.810% 10/25/36	06/14/2002	Redemption	100.0000	173,077	173,077	173,077	173,077					0	5,296		2Z
69407Q-AD-8	Ser 1A CI C2 Pacific Coast CDO Ltd 3.810% 10/25/36	06/25/2002	Direct		1,898,680	1,933,449	1,894,780	1,898,663	721			17	17	30,221		2Z
69407Q-AD-8	Ser 1A CI C2 Palisade Holdings L L 12.000% 03/10/30	04/25/2002	Paydown		61,297	61,297	60,071	61,297	1,126				0	562		2Z
69639@-AA-0	C Sub Nt Peachtree Franchise 6.680% 01/15/21	05/15/2002	Redemption	100.0000	17,540	17,540	17,540	17,540					0	526		2Z
70467F-AA-3	Fin Ln LLC 1999-A CI A1 Nt Pegasus Aviation Lease 6.300% 03/25/29	06/01/2002	Paydown		26,109	26,109	26,236	26,109	(70)				0	332		1
70556J-AA-7	Secn Ser 1999-1 CI A1 Penney J C Co Inc MT 6.500% 06/15/02	06/25/2002	Paydown		2,105	2,105	2,083	2,105	27				0	0		1PE
70816F-AB-9	Nt Phoenix Receivables 6.550% 03/25/06	06/15/2002	Maturity		3,000,000	3,000,000	2,989,020	3,000,000	74				0	48,750		3
71912G-AA-0	LLC Contract Bk Nt Ser 97-2 CI A Pitney Structured 6.970% 01/15/10	04/01/2002	Paydown		38,262	38,262	38,253	38,262	(8)				0	209		2
72449#-AA-2	Funding Inc Lease Rec Backed Nt CI A Premier Auto Tr Ser 5.780% 04/08/03	06/15/2002	Paydown		297,525	297,525	297,525	297,525					0	3,412		1
74046R-FC-0	1998-4 CI A4 ProLogis RACER I LLC 7.760% 08/16/09	06/08/2002	Paydown		805,434	805,434	805,250	805,434	13				0	7,662		1PE
74341*-AA-1	Nt Ser 2000-1 Provident Auto Lease 7.730% 01/14/12	06/16/2002	Redemption	100.0000	66,507	66,507	66,507	66,507					0	862		1
743833-AH-8	Tr Asset Bkd PTC CI B Prudential Home Mtg 6.776% 04/28/24	06/14/2002	Paydown		54,042	54,042	54,042	54,042					0	698		1PE
74434U-CE-2	Sec Co Ser 1994-A CI 1B3	06/01/2002	Paydown		417,717	417,717	419,248	417,717	(1,125)				0	4,507		1PE

E05.6

STATEMENT AS OF JUNE 30, 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

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75628*-AE-4	Recreational Equipment 6.400% 02/01/09 Inc Sr Nt	06/01/2002	Redemption	100.0000	65,774	65,774	65,774	65,774					.0	703		2
75628*-AH-7	Recreational Equipment 7.570% 03/08/10 Inc Sr Nt	06/08/2002	Redemption	100.0000	42,248	42,248	42,248	42,248					.0	534		2
76110Y-N3-2	Residential Funding 6.750% 03/25/16 Mtg Sec 1 Ser 2001-S7 CI A7	06/01/2002	Paydown		45,867	45,867	47,243	45,867	(1,241)				.0	519		1PE
76126C-DE-9	RACERS Tr Ser 1998 6.625% 05/15/18 CCE-1 CI A1	05/15/2002	Redemption	100.0000	46,540	46,540	45,623	46,540	.875				.0	1,542		1
79548C-BU-9	Salomon Bros Comm Tr 6.784% 12/20/35 Ser 2001 CI C1	06/25/2002	Direct		2,573,656	2,700,000	2,564,941	2,573,631	2,171			.25	25	42,739		2PE
79548K-UG-1	Salomon Bros Mtg Sec 7.250% 04/25/27 VII Inc Ser 1997-LB2 CI B1	06/01/2002	Dain Rauschar Inc		380,181	372,017	380,181	380,181	.85				.0	301		1PE
79548K-UH-9	Salomon Bros Mtg Sec 7.250% 04/25/27 VII Inc Ser 1997-LB2 CI B2	06/01/2002	Paydown		43,445	43,445	40,227	43,445	3,058				.0	631		1PE
79548K-ZK-7	Salomon Bros Mtg Sec 7.930% 06/25/28 VII Inc Ser 1998-AQ1 CI A7	06/01/2002	Paydown		167,238	167,238	171,210	167,238	(3,265)				.0	2,251		1PE
79548K-ZL-5	Salomon Bros Mtg Sec 7.000% 06/25/28 VII Inc Ser 1998-AQ1 CI B1	06/01/2002	Paydown		13,818	13,818	13,036	13,818	.756				.0	157		1PE
805559-BK-6	Saxon Asset Securities 7.000% 03/25/27 Tr Ser 1997-2 CI AF7	06/01/2002	Paydown		2,427,482	2,427,482	2,439,240	2,427,482	(6,357)				.0	41,621		1PE
805559-CA-7	Saxon Asset Securities 2.840% 04/25/27 Tr Ser 1997-3 CI BV	06/25/2002	Paydown		47,918	47,918	46,465	47,918	147				.0	215		2PE
817565-AS-3	Service Corp Intl Sr 6.300% 03/15/20 Nt	06/06/2002	Pressprich R W		1,483,125	1,500,000	952,500	972,114	1,960			511,011	511,011	22,575		4
85430R-AA-9	Stanfield CLO Ltd 9.000% 07/15/14 Combination Nt	04/15/2002	Call	100.0000	1,802	1,802	1,802	1,802					.0	41		1
858155-AA-2	Steelcase Inc Nt 6.375% 11/15/06 Suburban Propane LP Sr 7.540% 06/30/11	04/18/2002	Tax Free Exchange		6,965,911	7,000,000	6,963,600	6,965,911	.277				.0	174,781		2
86448#-AA-3	Systems 2001 Asset Tr 7.156% 12/15/11 Nt	06/30/2002	Redemption	100.0000	200,000	200,000	193,528	200,000	5,140				.0	7,498		2
87203R-AC-6	PTC Ser 2001 CI B T&W Funding Co VII 6.070% 11/15/07	06/15/2002	Paydown		16,598	16,598	17,247	16,598	(639)				.0	297		1
87215K-AA-1	Lease Bkd Nt 1999-A CI A T&W Funding Co VII 6.460% 08/25/06	06/15/2002	Paydown		56,296	56,296	38,345	56,296	17,951				.0	532		5
87215Q-AA-8	Lease Bkd Nt 1997-A CI A TRI Funding III Inc 7.685% 08/15/10	06/25/2002	Paydown		105,958	105,958	71,876	105,958	34,083				.0	1,210		5
87263C-AE-2	Ser 1999-1 CI C TRI Funding III Inc 8.590% 08/15/10	06/01/2002	Paydown		33,498	33,498	33,498	33,498					.0	425		1
87263C-AF-9	Ser 1999-1 CI D Tobacco Setlmt Rev 6.360% 05/15/25	06/01/2002	Paydown		33,499	33,499	33,499	33,499					.0	475		2
88880P-AA-2	Mgmt Auth Louisiana Ser 2001 CI A Tower Lease Fin Tr PTC 7.540% 12/01/08	05/15/2002	Paydown		812,793	812,793	812,774	812,793	84				.0	26,996		1PE
89182#-AA-7	Ser 1999 UCFC Ser 1998-1 CI A2 6.280%	06/01/2002	Redemption	100.0000	65,779	65,779	65,779	65,779					.0	2,480		2
90263A-BQ-2	10/15/14 Union Tank Car Co 6.500% 04/15/08	06/01/2002	Paydown		290,394	290,394	290,338	290,394	191				.0	3,126		1PE
908584-DF-9	Equip PTC Ser 1993-A	04/15/2002	Redemption	100.0000	205,772	205,772	201,597	205,772	2,860				.0	6,688		1PE

E05.7

STATEMENT AS OF JUNE 30, 2002 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 by the Company During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designation (a)
908594-A*-5	Union Tank Car Co Sr 6.820% 06/01/16 Sec Nt	06/01/2002	Redemption	100.0000	57,950	57,950	57,950	57,950					.0	1,976		1
913458-A*-6	Universal Credit Tr BB 9.360% 11/10/14	06/10/2002	Redemption	100.0000	28,869	28,869	28,869	28,869					.0	450		2
913458-AA-3	Royalty Bkd Nt Ser 1999-B Universal Credit Tr 6.870% 05/05/09	06/05/2002	Redemption	100.0000	66,696	66,696	66,696	66,696					.0	1,171		1
921796-LH-9	Royalty Inc Loan Cft 1999-A Vanderbilt Mtg Fin Ser 7.460% 02/07/18	06/25/2002	Direct		1,999,447	2,000,000	1,999,666	1,999,447	(65)				.0	47,247		2PE
929566-A*-8	2001-B Cl B1 Wabash National Corp 6.410% 01/31/03 Sr Nt	04/11/2002	Taxable Exchange		1,000,000	1,000,000	1,000,000	1,000,000					.0	12,642		2
93114K-AA-1	Wal-Mart Stores Inc PT 7.490% 06/21/07	06/21/2002	Redemption	100.0000	302,440	302,440	312,669	302,440	(5,010)				.0	11,326		1PE
94977G-AG-1	Tr Ser 1992-A1 Wells Fargo Mtg Backed 6.750% 02/25/15	06/01/2002	Paydown		35,878	35,878	35,760	35,878	120				.0	404		1PE
94977H-AF-1	Sec Tr Ser 2001-17 Cl A7 Wells Fargo Mtg Backed 6.750% 09/25/31	06/01/2002	Paydown		47,121	47,121	47,570	47,121	(423)				.0	531		1PE
960320-AA-7	Sec Tr Ser 2001-18 Cl A6 Westgate Resorts LLC 6.780% 07/15/13	06/01/2002	Paydown		67,113	67,113	67,097	67,113	75				.0	712		1
98414F-AA-8	Ser 1998-A Cl A1 Xerox Equip Lease 3.840% 02/15/08	06/25/2002	Direct		1,768,046	1,768,046	1,768,046	1,768,046					.0	19,425		1PE
98414F-AA-8	Owner Tr Ser 2001-1 Cl A Xerox Equip Lease 3.840% 02/15/08	06/15/2002	Paydown		457,815	457,815	457,815	457,815					.0	3,243		1PE
Total United States					104,446,275	104,215,827	104,872,797	103,939,554	94,815	0	0	501,985	501,985	2,556,030	XXX	XXX
Canada																
13710C-A*-8	Canam Manac Group Inc 8.710% 05/05/07 Sr Nt	05/05/2002	Redemption	100.0000	428,571	428,571	428,571	428,571					.0	9,332		3
79606J-A*-1	Samuel Manu-Tech Inc 6.990% 04/28/05 Sr Nt	04/28/2002	Redemption	100.0000	250,000	250,000	250,000	250,000					.0	8,738		3
Total Canada					678,571	678,571	678,571	678,571	0	0	0	0	0	18,070	XXX	XXX
Other Country																
022202-AA-3	Alumina Enterprise Ltd 10.480% 07/15/10 Sr Nt	04/15/2002	Redemption	100.0000	17,949	17,949	17,564	17,949	309				.0	470		2
87406D-B@-6	Takefuji Corp Prom Nt 8.130% 05/08/06	05/31/2002	Redemption	100.0000	300,000	300,000	300,000	300,000					.0	12,195		1
947074-AC-4	Weatherford Intl Ltd 6.625% 11/15/11 Nt	04/10/2002	Tax Free Exchange		991,829	1,000,000	991,590	991,829	15				.0	26,500		2
06550#-AB-6	Noble Drilling Ltd Sr 6.500% 12/01/04 Sec Nt Ser B	06/01/2002	Redemption	100.0000	230,593	230,593	230,593	230,593					.0	3,747		2
Total Other Country					1,540,371	1,548,542	1,539,748	1,540,371	324	0	0	0	0	42,912	XXX	XXX
4599999 - Bonds - Industrial and Miscellaneous					106,665,217	106,442,941	107,091,116	106,158,496	95,139	0	0	501,985	501,985	2,617,012	XXX	XXX
Credit Tenant Loans																
United States																
02780*-AA-0	American National Bank 7.500% 05/10/12 & Tr Cr Tenant Lease	06/10/2002	Redemption	100.0000	14,314	14,314	14,750	14,314	(435)				.0	179		1
12644@-AN-5	CTL Cap Tr 2001-2 Cr 6.530% 01/15/09 Tenant Lease	06/15/2002	Redemption	100.0000	60,563	60,563	60,563	60,563					.0	660		1
12946#-AA-6	Calegari /Gregoire A/ 7.625% 11/15/13 Cr Tenant Lease	06/15/2002	Redemption	100.0000	18,056	18,056	18,669	18,056	(612)				.0	230		1Z

E05.8

STATEMENT AS OF JUNE 30, 2002 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 by the Company During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Book/Adjusted Carrying Value at Disposal Date	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest on Bonds Received During Year	Dividends on Stocks Received During Year	NAIC Designation (a)
178777-AA-9	City Place Holding 7.040% 10/31/08 Corp Cr Tenant Lease	05/01/2002	Redemption	100.0000	151,456	151,456	151,456	151,456					0	5,331		1
39103@-AA-0	Great Northern Inv 7.800% 12/15/13 Manitowoc Cr Tenant Lease	06/15/2002	Redemption	100.0000	16,131	16,131	16,803	16,131	(672)				0	210		1Z
51811#-AA-6	Last Chance Inc Cr 8.125% 09/15/13 Tenant Lease	06/15/2002	Redemption	100.0000	18,839	18,839	19,953	18,839	(1,112)				0	256		1
52465#-AE-5	Legg Mason Mtg Cap 7.040% 09/09/08 Corp Ser 1998-CTL-5	06/09/2002	Redemption	100.0000	42,134	42,134	42,810	42,134	(460)				0	493		1
59926#-AA-1	Miles Corner Ltd Cr 7.700% 12/15/11 Tenant Lease	06/15/2002	Redemption	100.0000	32,303	32,303	33,602	32,303	(1,296)				0	415		1Z
839521-AA-9	South Point Energy 8.400% 05/30/12 Center LLC Lease Obligation	05/30/2002	Redemption	100.0000	91,089	91,089	91,089	91,089					0	4,718		3
981468-AA-9	World Finl Pty Fin 6.910% 09/01/13 Corp Tower B PTC	06/01/2002	Paydown		52,111	52,111	54,134	52,111	(1,917)				0	601		1
Total United States					496,997	496,997	503,828	496,997	(6,503)	0	0	0	0	13,095	XXX	XXX
4699999 - Bonds - Credit Tenant Loans					496,997	496,997	503,828	496,997	(6,503)	0	0	0	0	13,095	XXX	XXX
6099997 - Bonds - Part 4					134,936,810	134,714,533	135,447,228	134,430,089	135,844	0	0	501,985	501,985	3,285,656	XXX	XXX
6099998 - Bonds - Part 5					12,323,035	12,108,327	12,257,462	12,252,138	(5,323)			70,896	70,896	184,577	XXX	XXX
6099999 - Total - Bonds					147,259,845	146,822,860	147,704,690	146,682,227	130,521	0	0	572,881	572,881	3,470,233	XXX	XXX
6599999 - Total - Preferred Stocks						XXX								XXX		XXX
7099999 - Total - Common Stocks						XXX								XXX		XXX
7199999 - Total - Preferred and Common Stocks						XXX								XXX		XXX
7299999 Totals					147,259,845	XXX	147,704,690	146,682,227	130,521	0	0	572,881	572,881	3,470,233	0	XXX

(a) For all common stock bearing the NAIC designation "U" provide: the number of such issues0

E05.9

STATEMENT AS OF JUNE 30, 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors and Insurance Futures Options Owned at Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Acquisition	Exchange or Counterparty	Cost/Option Premium	Book Value	*	Statement Value	Fair Value	Year to Date Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income
NONE													
2599999 - Subtotal - Hedging Transactions								XXX					
2799999 - Subtotal - Other Derivative Transactions								XXX					
9999999 - Totals								XXX					

E06

SCHEDULE DB - PART B - SECTION 1

Showing all Options, Caps, Floors and Insurance Futures Options Written and In-Force at Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Issuance/ Purchase	Exchange or Counterparty	Consideration Received	Book Value	*	Statement Value	Fair Value	Year to Date Increase/ (Decrease) by Adjustment	Used to Adjust Basis	Other Investment/ Miscellaneous Income
NONE													
2599999 - Subtotal - Hedging Transactions								XXX					
2699999 - Subtotal - Income Generation Transactions								XXX					
2799999 - Subtotal - Other Derivative Transactions								XXX					
9999999 - Totals								XXX					

STATEMENT AS OF JUNE 30, 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open at Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Book Value	*	Statement Value	Fair Value	Year to Date Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income	Potential Exposure
Floating for Fixed Interest Rate Swap	2,000,000	01/15/2005	3mL+1.5%(3.0%)	01/14/2000	Morgan Stanley International					92,308			4,716	15,962
Fixed for Floating Interest Rate Swap	5,000,000	04/05/2005	7.18%(1mL)	03/16/2000	Morgan Stanley Capital Svcs					478,879			130,036	41,587
Floating for Fixed Interest Rate Swap	2,000,000	10/01/2005	3mL(6.8025%)	09/28/2000	Deutsche Bank					195,095			47,349	18,049
Floating for Fixed Interest Rate Swap	2,000,000	10/01/2005	3mL+1.8%(4.75%)	09/28/2000	Morgan Stanley International					61,140			(9,266)	18,049
Zero Coupon Swap on AOL Convertible Bond	1,653,804	12/06/2004	3mL+1.65%(0%)	01/29/2001	Deutsche Bank					(37,294)			29,573	12,912
Fixed for Floating Interest and Currency Rate Swap	2,022,984	02/02/2009	3mL+1.70%(GBP7.50%)	02/22/2001	Deutsche Bank				(202,520)	(229,100)			(39,639)	25,986
Fixed for Floating Interest Rate Swap	2,500,000	02/05/2006	5.375%(3mL)	07/25/2001	Morgan Stanley Capital Svcs					150,446			41,476	23,735
Zero Coupon Swap on Nabors Industries Convertible Bond	2,433,640	02/05/2006	3mL+1.50%(0%)	07/25/2001	Morgan Stanley International					165,632			42,090	23,105
Fixed for Floating Interest Rate Swap	7,400,000	11/01/2008	4.6025%(1mL)	12/21/2001	Bear Stearns International					(69,690)			99,272	93,202
Fixed for Floating Interest Rate Swap	3,112,356	02/08/2012	5.37%(3mL)	02/08/2002	Goldman Sachs					132,957			41,912	48,258
Floating for Fixed Interest and Currency Rate Swap	3,112,356	02/08/2012	3mL(CAD7.59%)	02/09/2002	Merrill Lynch				(182,644)	(304,005)			(47,783)	48,258
Fixed for Floating Interest Rate Swap	5,000,000	07/03/2007	3mL(4.59%)	06/26/2002	Deutsche Bank					4,558			754	55,963
0599999 - Subtotal - Swaps - Hedging Transactions								XXX	(385,164)	640,926			340,490	425,066
Credit default swap on Lowe's Companies Inc., 0.00%, 02/16/21	3,000,000	05/01/2006		05/01/2001	Salomon Smith Barney					52,702			11,933	29,388
Credit default swap on Fort James Corp., 6.875%, 09/15/07	2,000,000	05/24/2006		05/24/2001	Morgan Stanley Capital Svcs					(119,991)			13,872	19,752
Credit default swap on Lowe's Companies Inc., 0.00%, 02/16/21	5,000,000	06/25/2006		06/25/2001	Merrill Lynch					37,839			14,917	49,931
Credit default swap on Verizon Global Funding Corp., 6.75%, 12/01/05	5,000,000	06/25/2006		06/25/2001	Merrill Lynch					(294,638)			22,872	49,931
Credit default swap on Royal Caribbean Cruises, 8.25%, 04/01/05	2,000,000	03/02/2005		06/27/2001	Merrill Lynch					(107,607)			30,828	16,352
Credit default swap on Legg Mason Inc., 6.50%, 02/15/06	3,000,000	07/06/2005		08/21/2001	Merrill Lynch					38,005			28,508	26,064
Credit default swap on Vodafone Group Plc, 7.75%, 02/15/10	8,000,000	09/21/2006		09/21/2001	Deutsche Bank					(147,946)			50,353	82,269
Credit default swap on AT&T Corp., 6.00%, 03/15/09	6,000,000	09/21/2006		09/21/2001	Bear Stearns International					(1,147,541)			25,481	61,702
Credit default swap on AT&T Corp., 6.00%, 03/15/09	2,000,000	09/21/2006		09/21/2001	Bear Stearns International					(382,514)			12,588	20,567
Credit default swap on Sears Roebuck Acceptance Corp., 7.00%, 02/01/11	4,000,000	09/21/2006		09/21/2001	JP Morgan					60,569			16,988	41,135
Credit default swap on Merrill Lynch & Co., 6.00%, 02/17/09	10,000,000	09/24/2006		09/24/2001	Bear Stearns International					(25,450)			34,805	102,936
Credit default swap on Fifth Third Bank Corp., 6.75%, 07/15/05	8,000,000	04/09/2007		04/09/2002	Deutsche Bank					562			13,511	87,435
Credit default swap on Ocean Energy Inc., 7.25%, 10/01/11	2,000,000	05/13/2007		05/13/2002	Bank One N.A.					13,036			6,651	22,071
Credit default swap on Horace Mann Educators Corp.,	1,000,000	06/14/2007		05/14/2002	Credit Suisse First Boston					3,141			2,135	11,134
Credit default swap on Horace Mann Educators Corp.,	5,000,000	06/14/2007		05/14/2002	Credit Suisse First Boston					15,706			10,677	55,671
Credit default swap on Ocean Energy Inc., 7.25%, 10/01/11	5,000,000	05/21/2007		05/21/2002	Merrill Lynch					36,505			9,030	55,301
Credit default swap on Medtronic Inc., 1.25%, 09/15/21	8,000,000	06/12/2007		06/12/2002	Goldman Sachs					6,094			1,451	89,025
Credit default swap on Medtronic Inc., 1.25%, 09/15/21	2,000,000	06/12/2007		06/12/2002	Goldman Sachs					1,523			363	22,256
Credit default swap on American Express., 5.50%, 09/12/06	5,000,000	06/17/2007		06/17/2002	Morgan Stanley Capital Svcs					1,715			1,176	55,718
0799999 - Subtotal - Swaps - Other Derivative Transactions								XXX		(1,958,290)			308,139	898,638

E07

STATEMENT AS OF JUNE 30, 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open at Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Book Value	*	Statement Value	Fair Value	Year to Date Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income	Potential Exposure
0899999 - Subtotal - Swaps								XXX	(385,164)	(1,317,364)			648,629	1,323,704
2599999 - Subtotal - Hedging Transactions								XXX	(385,164)	640,926			340,490	425,066
2799999 - Subtotal - Other Derivative Transactions								XXX		(1,958,290)			308,139	898,638
9999999 - Totals								XXX	(385,164)	(1,317,364)			648,629	1,323,704

SCHEDULE DB - PART D - SECTION 1

Showing all Futures Contracts and Insurance Futures Contracts Open at Current Statement Date

1	2	3	4	5	6	7	8	9	Variation Margin Information			13
									10	11	12	
Description	Number of Contracts	Maturity Date	Original Value	Current Value	Variation Margin	Date of Opening Position	Exchange or Counterparty	Cash Deposit	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure
Sept 02 CBT 5 YR Note.....	153	09/15/2002	16,295,296	16,435,547	(140,251)	06/03/2002	CBT				(140,251)	153,000
Sept 02 CBT 10 YR Note.....	85	09/15/2002	9,008,672	9,114,922	(106,250)	06/12/2002	CBT				(106,250)	119,000
Cash Deposits - Prudential.....								910,332				
0599999 - Subtotal - Short Futures - Hedging Transactions			25,303,968	25,550,469	(246,501)	XXX	XXX	910,332			(246,501)	272,000
0899999 - Subtotal - Short Futures			25,303,968	25,550,469	(246,501)	XXX	XXX	910,332			(246,501)	272,000
2599999 - Subtotal - Hedging Transactions			25,303,968	25,550,469	(246,501)	XXX	XXX	910,332			(246,501)	272,000
2799999 - Subtotal - Other Derivative Transactions						XXX	XXX					
9999999 - Totals			25,303,968	25,550,469	(246,501)	XXX	XXX	910,332			(246,501)	272,000

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