



LIFE AND ACCIDENT AND HEALTH COMPANIES—ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 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
Columbus, OH 43215-2220 800-882-2822
(City or Town, State and Zip Code) (Street and Number) (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
Columbus, OH 43215-2220 800-882-2822-97952
(City or Town, State and Zip Code) (Street and Number) (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
(E-mail Address) (FAX Number)

Policyowner Relations Contact P. O. Box 182835
Columbus, OH 43218-2835 800-547-7548
(City or Town, State and Zip Code) (Street and Number) (Area Code) (Telephone Number) (Extension)

OFFICERS

President Joseph John Gasper Secretary Patricia Ruth Hatler
Treasurer Brian Waggoner Nocco 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>Robert Allen Rosholt #</u>
<u>John Stephen Skubik</u>	<u>Mark Raymond Thresher</u>	<u>Richard Michael Waggoner</u>
<u>Susan Ackerman Wolken</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, Assistant Secretary David Allen Jacoby, Controller
President Secretary Treasurer

Subscribed and sworn to before me this
14th day of February, 2003

a. Is this an original filing? Yes [X] No []
b. If no,
1. State the amendment number 0
2. Date filed _____
3. Number of pages attached 0

Jason S. Ohler
Notary Public - State of Ohio
Commission Expires: January 14, 2007

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1 Description of Property	Location		4 Date Acquired	5 Date of Last Appraisal	6 Actual Cost	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Fair Value Less Encumbrances	10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 Amounts Received During Year	13 Expended for Additions, Permanent Improvements and Changes in Encumbrances During Year	14 Gross Income Earned Less Interest Incurred on Encumbrances	15 Taxes, Repairs and Expenses Incurred
	2 City	3 State												
Palm Harbor Place.....	Palm Harbor.....	Florida.....	12/12/1998.....	12/31/2001.....	572,512		486,099	550,691	(10,623)				117,823	32,748
0499999 - Properties held for the production of income					572,512		486,099	550,691	(10,623)			0	117,823	32,748
North Towne Shopping Center.....	Toledo.....	Ohio.....	03/01/2002.....	03/15/2002.....	336,771	0	332,159	335,157	(4,612)	0	0	6,002	29,283	37,692
0599999 - Properties held for sale					336,771		332,159	335,157	(4,612)			6,002	29,283	37,692
9999999 Totals					909,283		818,258	885,848	(15,235)			6,002	147,106	70,440

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED During the Year

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..... 0199999 - Acquired by purchase	Toledo.....	Ohio.....	..03/01/2002..	The Kroger Company.....	330,769 330,769		0	0
					330,769		0	0
9999999 - Totals					330,769		0	0

E02

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE A - PART 3

Showing all Real Estate SOLD during the Year, 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													
Fieldstone Market Place.....	New Bedford.....	Massachusetts.....	.02/08/2002.....	Fieldstone WP Associates, LLC.....	815,698				726,713	989,716	0	263,003	263,003	34,052	10,560
Real Estate Sold Prior Years.....	Various.....	Various.....	.12/31/2001.....	Various.....	0	0	0	0	0	0	0	0	0	5,207	8,230
0199999 - Property Sold					815,698				726,713	989,716		263,003	263,003	39,259	18,790
9999999 Totals					815,698				726,713	989,716		263,003	263,003	39,259	18,790

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	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
	2 City	3 State								
MORTGAGES IN GOOD STANDING:										
COMMERCIAL MORTGAGES-ALL OTHER										
001000011	Palatine	IL		11/10/1999	5.750	4,000,000	0	0	5,777,778	07/01/1999
001000035	Bolingbrook	IL		07/31/2000	8.590	1,922,758	0	0	2,930,056	06/02/2000
001000060	Carmel	IN		12/22/1999	7.730	2,717,913	0	0	4,074,074	09/01/1999
001000063	Utica	NY		09/03/1999	8.310	956,717	0	0	9,927,213	04/06/1999
001000067	Santa Teresa	NM		11/01/1999	8.030	2,150,313	0	0	3,000,000	09/29/1999
001000073	Utica	NY		09/03/1999	8.310	956,717	0	0	7,257,897	04/06/1999
001000074	Grantville	PA		09/03/1999	8.310	956,717	0	0	2,444,361	04/06/1999
001000076	Charlotte	NC		11/19/1999	7.840	5,000,000	0	0	7,133,593	09/24/1999
001000078	Andover	MA		10/18/1999	8.010	1,912,212	0	0	3,173,222	10/06/1999
001000079	Westborough	MA		10/18/1999	8.010	2,868,318	0	0	4,351,753	10/06/1999
001000101	Menlo Park	CA		12/16/1999	8.280	3,011,013	0	0	7,952,749	11/01/1999
001000130	Merrionette Park	IL		07/28/2000	8.900	2,331,732	0	0	3,262,500	05/16/2000
001000150	Scotts Valley	CA		06/27/2000	9.560	959,044	0	0	1,498,989	03/08/2000
001000164	St Louis Park	MN		04/17/2000	3.590	3,853,590	0	0	5,586,207	03/01/2000
001000231	Secaucus	NJ		06/29/2000	8.100	3,189,862	0	0	4,170,685	04/24/2000
001000235	Ponte Vedra Beach	FL		07/14/2000	8.530	3,959,045	0	0	5,793,103	05/17/2000
001000237	Brea	CA		07/18/2000	8.180	4,425,000	0	0	6,195,837	05/01/2000
001000256	Boston	MA		12/04/2001	6.350	2,379,999	0	0	3,400,000	10/16/2001
001000259	Daytona Beach	FL		10/12/2000	4.340	5,187,500	0	0	18,809,491	07/01/2000
001000274	Secaucus	NJ		07/27/2000	8.920	3,961,487	0	0	5,659,713	05/24/2000
001000303	Westport	CT		08/17/2000	9.250	1,815,668	0	0	2,921,551	06/22/2000
001000304	Burlington	KY		10/23/2000	8.400	1,179,803	0	0	1,500,000	09/01/2000
001000316	Daytona Beach	FL		05/29/2001	4.340	1,812,500	0	0	6,571,991	07/01/2000
001000331	Los Angeles	CA		12/28/2000	8.860	948,374	0	0	1,446,104	08/04/2000
001000332	Atlanta	GA		09/18/2000	9.000	2,923,496	0	0	4,623,853	08/04/2000
001000349	Lower Providence	PA		01/29/2002	8.430	4,192,553	0	0	6,284,483	10/18/2000
001000370	Mesa	AZ		12/07/2000	7.860	2,052,019	0	0	2,631,111	09/19/2000
001000377	Anaheim	CA		10/31/2000	8.450	1,975,819	0	0	2,781,609	09/27/2000
001000386	Houston	TX		11/09/2000	8.140	1,954,220	0	0	3,106,557	10/12/2000
001000390	Bethel Park	PA		12/11/2000	8.340	5,006,427	0	0	6,380,000	11/01/2000
001000396	Fairfax	VA		11/14/2000	8.090	2,927,522	0	0	3,989,362	10/26/2000
001000404	Silver Spring	MD		12/04/2000	9.000	4,624,659	0	0	10,724,686	08/23/2000
001000410	Naperville	IL		12/21/2000	7.730	2,016,225	0	0	2,719,759	11/08/2000
001000419	Woburn	MA		12/21/2000	7.930	2,994,643	0	0	5,347,059	11/10/2000
001000423	Livermore	CA		03/28/2001	7.670	4,092,050	0	0	5,966,667	01/17/2001
001000434	Parsippany	NJ		01/26/2001	7.660	4,936,140	0	0	10,820,000	11/20/2000
001000438	Mountain Lakes	NJ		01/26/2001	7.660	6,400,000	0	0	11,915,000	11/08/2000
001000444	City of Industry	CA		12/21/2000	7.620	1,591,033	0	0	3,234,865	11/28/2000
001000446	Westborough	MA		03/14/2001	7.250	7,011,728	0	0	9,522,270	01/26/2001
001000457	Yorkville	WI		12/29/2000	8.000	1,492,620	0	0	2,150,000	12/01/2000
001000464	Bloomington	MN		12/28/2000	7.960	4,600,000	0	0	6,636,641	11/20/2000
001000477	Westerville	OH		03/29/2001	8.000	5,612,094	0	0	8,600,000	02/12/2001
001000492	Fort Lauderdale	FL		06/12/2001	7.050	4,939,967	0	0	7,753,704	04/01/2001
001000494	Jacksonville	FL		04/12/2001	7.560	3,000,000	0	0	3,757,548	01/26/2001
001000498	Lake Success	NY		03/26/2001	7.625	5,066,876	0	0	8,241,066	02/07/2001
001000499	North Las Vegas	NV		03/16/2001	7.250	4,917,346	0	0	6,619,718	01/19/2001
001000504	Woodinville	WA		02/20/2001	6.920	3,000,000	0	0	5,194,805	01/25/2001
001000508	Plano	TX		03/06/2001	7.120	5,070,155	0	0	9,624,000	12/28/2000
001000517	Jacksonville	FL		12/23/2002	5.750	1,390,209	0	0	1,263,562	10/21/2002
001000518	Atlanta	GA		04/30/2001	7.050	6,965,753	0	0	10,500,000	03/01/2001
001000519	Memphis	TN		04/03/2001	7.450	4,971,623	0	0	7,062,147	11/27/2000
001000530	Orlando	FL		03/15/2001	7.450	4,815,844	0	0	6,320,690	02/14/2001
001000545	St. Louis	MO		11/30/2001	7.220	4,069,162	0	0	6,344,827	05/07/2001
001000560	Chicago	IL		05/18/2001	6.700	2,918,073	0	0	4,312,500	03/23/2001
001000563	Dallas	TX		02/10/2002	7.250	4,247,663	0	0	6,950,000	03/15/2001
001000571	Westwood	MA		07/09/2001	7.090	3,179,488	0	0	4,874,803	04/13/2001
001000578	Tinton Falls	NJ		12/27/2001	8.150	2,880,911	0	0	3,500,000	07/16/2001
001000580	Downers Grove	IL		05/18/2001	6.500	1,928,866	0	0	3,090,909	03/26/2001
001000582	Novi	MI		07/26/2001	7.500	3,967,446	0	0	5,236,364	05/16/2001

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

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
	3 City	3 State								
001000584	Naples	FL		09/21/2001	6.970	2,027,306	0	0	2,709,302	03/23/2001
001000589	Silverdale	WA		06/25/2001	7.090	3,274,104	0	0	4,550,000	05/09/2001
001000590	Columbia	SC		07/26/2001	6.880	4,876,810	0	0	6,770,286	04/30/2001
001000591	Baltimore City	MD		11/27/2001	7.310	1,961,910	0	0	2,523,438	10/03/2001
001000598	Denver	CO		11/29/2001	7.250	2,587,500	0	0	4,725,000	07/26/2001
001000617	Lewis Center	OH		12/27/2001	7.040	3,944,415	0	0	5,261,539	10/23/2001
001000618	Columbus	OH		01/16/2002	7.040	2,962,213	0	0	4,175,000	10/24/2001
001000620	Stuart	FL		07/06/2001	7.440	3,921,917	0	0	5,342,105	05/21/2001
001000622	Indianapolis	IN		06/29/2001	7.430	3,922,426	0	0	5,739,019	06/11/2001
001000634	Salt Lake City	UT		08/03/2001	8.020	2,001,437	0	0	2,650,000	05/14/2001
001000638	Moraine	OH		07/11/2001	7.750	2,116,177	0	0	3,150,000	05/09/2001
001000645	Knoxville	TN		08/15/2001	7.790	3,182,150	0	0	5,370,000	06/27/2001
001000647	N. Jackson	OH		09/28/2001	7.290	5,147,279	0	0	6,377,778	06/01/2001
001000651	Hudson	FL		12/13/2001	7.190	1,953,468	0	0	2,685,455	10/19/2001
001000653	Layton	UT		07/31/2001	7.900	3,030,095	0	0	4,630,435	06/19/2001
001000654	Stuart	FL		10/18/2001	7.060	7,172,076	0	0	9,380,000	09/19/2001
001000660	Fargo	ND		09/12/2001	7.150	982,454	0	0	1,363,636	07/02/2001
001000663	Austin	TX		01/15/2002	7.220	5,203,182	0	0	7,771,052	07/27/2001
001000669	Syracuse	NY		08/09/2001	7.670	2,573,968	0	0	5,100,000	06/20/2001
001000675	Austin	TX		07/30/2001	7.130	2,952,799	0	0	5,298,701	07/12/2001
001000676	Houston	TX		07/30/2001	7.130	5,905,598	0	0	9,333,333	07/12/2001
001000679	Memphis	TN		08/15/2001	7.870	2,442,777	0	0	3,807,692	07/11/2001
001000692	Cape Coral	FL		02/07/2002	7.350	3,027,134	0	0	4,033,613	10/03/2001
001000702	Pittsburgh	PA		10/25/2001	7.050	1,022,161	0	0	1,610,000	09/12/2001
001000703	Pittsburgh	PA		10/25/2001	6.980	1,635,201	0	0	2,890,000	09/12/2001
001000704	Oxford	OH		10/09/2001	7.250	4,969,367	0	0	9,150,000	07/30/2001
001000705	Pittsburgh	PA		10/25/2001	6.950	1,020,944	0	0	2,350,000	09/12/2001
001000706	Las Vegas	NV		09/26/2001	6.670	3,832,308	0	0	4,880,000	08/01/2001
001000713	Austin	TX		02/13/2002	7.220	3,089,504	0	0	7,290,000	07/27/2001
001000715	Chesterfield	VA		11/01/2001	7.730	2,913,658	0	0	3,750,000	08/28/2001
001000716	Hebron	KY		06/06/2002	7.310	8,002,340	0	0	10,050,211	04/12/2002
001000717	Santa Clara	CA		12/12/2001	6.840	2,420,000	0	0	3,500,000	08/20/2001
001000721	Secaucus	NJ		12/20/2001	6.890	6,133,410	0	0	8,249,220	07/31/2001
001000723	Secaucus	NJ		08/30/2001	6.890	4,000,000	0	0	5,374,359	07/31/2001
001000732	Woodbury	MN		10/01/2001	6.750	3,704,696	0	0	8,000,000	09/13/2001
001000734	Dublin	OH		11/20/2001	7.050	3,993,740	0	0	5,733,333	09/14/2001
001000741	Des Moines	IA		10/12/2001	7.150	8,160,010	0	0	13,090,909	08/16/2001
001000742	Lenexa	KS		10/31/2001	7.740	7,163,578	0	0	9,018,405	08/21/2001
001000745	Ft. Worth	TX		10/17/2001	7.130	4,102,854	0	0	6,726,667	06/27/2001
001000746	Huber Heights	OH		11/16/2001	7.570	1,602,311	0	0	2,550,000	08/21/2001
001000748	Gurnee	IL		01/04/2002	6.350	2,145,575	0	0	4,750,000	11/01/2001
001000753	Lewis Center	OH		01/16/2002	7.290	2,272,133	0	0	2,881,928	12/03/2001
001000754	N. Kingstown	RI		10/31/2001	7.070	3,540,801	0	0	5,494,737	09/28/2001
001000756	Phoenix	AZ		11/19/2001	6.540	2,852,408	0	0	3,835,102	10/02/2001
001000757	Houston	TX		11/06/2001	7.130	1,576,008	0	0	2,950,000	09/10/2001
001000758	Coppell	TX		11/19/2001	7.270	3,984,799	0	0	56,309,176	06/15/2001
001000762	Albuquerque	NM		11/29/2001	6.360	4,915,679	0	0	7,021,277	10/08/2001
001000767	Warwick	RI		11/13/2001	6.170	5,000,000	0	0	8,313,321	10/10/2001
001000770	Macon	GA		12/21/2001	6.090	8,000,000	0	0	21,496,183	11/16/2001
001000771	Pittsburgh	PA		11/15/2001	7.250	1,957,921	0	0	3,303,381	10/22/2001
001000772	Springfield	VA		11/29/2001	6.190	9,000,000	0	0	13,111,675	10/24/2001
001000776	Auburn	WA		12/28/2001	6.320	5,070,117	0	0	8,058,765	11/01/2001
001000777	San Diego	CA		12/17/2001	6.550	4,936,173	0	0	8,006,250	11/28/2001
001000778	Chapel Hill	NC		01/31/2002	6.410	4,959,649	0	0	6,372,549	11/30/2001
001000786	San Antonio	TX		11/21/2001	5.990	6,000,000	0	0	8,780,488	10/26/2001
001000790	Eden Prairie	MN		04/09/2002	6.300	7,488,142	0	0	10,550,000	02/14/2002
001000792	San Marcos	CA		11/28/2001	6.420	2,359,891	0	0	3,840,000	10/11/2001
001000796	Kent	WA		01/31/2002	7.220	1,624,632	0	0	2,454,082	11/01/2001
001000799	Tempe	AZ		02/01/2002	6.990	1,974,613	0	0	2,855,000	12/10/2001
001000803	Lexington	KY		01/22/2002	6.970	2,205,899	0	0	4,575,000	10/22/2001
001000810	Piscataway	NJ		03/01/2002	6.950	7,436,453	0	0	9,742,832	01/03/2002

E04.1

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

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								
001000815	Oxford	OH		12/20/2001	7.200	2,974,946	0	0	3,880,000	07/05/2001
001000817	Whitefish Bay	WI		12/21/2001	6.100	4,867,243	0	0	8,388,889	11/29/2001
001000826	City of Industry	CA		01/16/2002	6.900	3,024,753	0	0	6,063,570	12/11/2001
001000837	Moon	PA		12/19/2001	5.870	7,651,913	0	0	15,210,129	01/01/2001
001000840	Marlborough	MA		03/11/2002	6.870	6,918,773	0	0	9,742,690	12/10/2001
001000841	Bellevue	WA		03/05/2002	6.700	6,972,899	0	0	13,827,869	01/24/2002
001000859	Dyer	IN		05/28/2002	7.100	1,982,684	0	0	2,750,000	04/09/2002
001000870	Piscataway	NJ		03/01/2002	6.950	2,078,867	0	0	2,762,823	01/03/2002
001000873	Lexington	KY		04/22/2002	7.450	2,460,443	0	0	3,238,916	02/14/2002
001000876	Wall Township	NJ		02/15/2002	6.590	6,000,000	0	0	9,220,184	01/15/2002
001000881	Indianapolis	IN		03/22/2002	6.760	4,434,551	0	0	8,800,000	02/14/2002
001000882	Roseville	MN		04/18/2002	7.250	2,994,400	0	0	4,800,000	03/14/2002
001000885	Denver	CO		05/10/2002	7.060	3,250,885	0	0	4,800,000	03/27/2002
001000892	Tamarac	FL		04/17/2002	7.350	2,926,859	0	0	3,811,154	03/13/2002
001000894	Pittsburgh	PA		07/02/2002	6.890	3,738,028	0	0	6,420,000	03/08/2002
001000902	Spring Hill	FL		06/28/2002	6.500	6,161,505	0	0	7,800,000	02/25/2002
001000910	Greece	NY		04/30/2002	7.460	2,000,000	0	0	2,748,718	03/07/2002
001000912	Hamlin	NY		04/30/2002	7.460	1,600,000	0	0	2,208,889	03/07/2002
001000913	Oneonta	NY		04/30/2002	7.460	3,250,000	0	0	4,610,000	03/07/2002
001000916	Fishers	IN		05/07/2002	6.680	4,511,036	0	0	6,191,275	03/19/2002
001000917	Irving	TX		05/07/2002	6.680	6,812,527	0	0	9,250,532	03/15/2002
001000925	City	GA		12/23/2002	6.550	1,500,000	0	0	2,100,000	11/22/2002
001000927	San Diego	CA		05/08/2002	7.680	1,637,218	0	0	2,700,000	03/01/2002
001000928	Pittsburgh	PA		05/15/2002	7.400	2,515,363	0	0	4,142,308	03/28/2002
001000937	San Diego	CA		04/18/2002	6.850	1,759,511	0	0	3,800,000	03/21/2002
001000940	Albuquerque	NM		05/02/2002	6.810	2,537,702	0	0	6,400,000	03/26/2002
001000943	Long Beach	CA		05/29/2002	7.010	2,081,562	0	0	3,100,000	04/11/2002
001000944	Oakbrook	IL		04/10/2002	6.810	6,984,869	0	0	13,572,222	03/25/2002
001000945	Oakland	CA		05/08/2002	6.930	6,127,752	0	0	12,120,000	04/03/2002
001000954	Orlando	FL		06/03/2002	7.820	2,081,282	0	0	2,900,000	04/01/2002
001000961	Hebron	KY		06/06/2002	7.750	198,891	0	0	249,789	04/12/2002
001000965	Simi Valley	CA		07/01/2002	7.390	2,606,657	0	0	6,200,000	04/17/2002
001000966	Chestnut Hill	PA		06/27/2002	6.610	2,000,000	0	0	2,702,703	05/08/2002
001000969	North Bergen	NJ		05/31/2002	7.590	2,979,454	0	0	4,402,320	04/04/2002
001000972	Forest Park	OH		05/30/2002	7.380	2,044,770	0	0	2,858,025	04/11/2002
001000977	Oceanside	CA		06/13/2002	7.000	3,073,226	0	0	4,350,598	04/16/2002
001000978	Burlington	KY		08/15/2002	6.750	2,451,012	0	0	3,613,636	04/26/2002
001001000	Denver	CO		08/08/2002	7.150	1,716,608	0	0	2,800,000	06/18/2002
001001010	Miramar	FL		09/05/2002	6.620	3,216,574	0	0	4,076,087	05/28/2002
001001014	Centennial	CO		08/05/2002	6.150	5,005,996	0	0	9,720,930	07/01/2002
001001024	Hyannis	MA		08/26/2002	5.390	4,102,862	0	0	5,774,933	06/28/2002
001001040	Wauwetosa	WI		09/13/2002	6.280	2,520,612	0	0	3,800,000	07/22/2002
001001049	Wayne	PA		10/24/2002	6.760	1,036,707	0	0	2,523,810	08/31/2002
001001053	Richardson	TX		12/01/2002	6.570	1,398,151	0	0	1,866,667	09/16/2002
001001057	Salt Lake City	UT		08/01/2002	6.130	2,255,356	0	0	3,032,432	07/22/2002
001001058	Salt Lake City	UT		09/03/2002	6.130	2,101,842	0	0	2,875,000	07/19/2002
001001075	Miami	FL		12/10/2002	6.480	4,251,133	0	0	7,375,000	07/17/2002
001001080	Pittsburgh	PA		11/25/2002	5.620	969,212	0	0	1,250,000	10/23/2002
001001081	Pittsburgh	PA		11/25/2002	6.450	200,000	0	0	83,333	10/23/2002
001001084	Houston	TX		08/21/2002	5.610	6,717,265	0	0	10,560,000	08/02/2002
001001088	Bellmore	NY		10/01/2002	6.520	1,494,051	0	0	2,385,185	08/16/2002
001001093	Winston Salem	NC		10/15/2002	5.640	3,122,465	0	0	3,933,673	08/12/2002
001001094	Ft. Meyers	FL		12/17/2002	6.530	7,447,727	0	0	9,120,332	08/02/2002
001001100	Nashville	TN		09/05/2002	5.550	8,000,000	0	0	11,190,476	07/10/2002
001001104	Phoenix	AZ		10/07/2002	4.610	2,595,374	0	0	4,406,195	08/09/2002
001001106	Plymouth	WI		11/13/2002	6.220	3,598,658	0	0	5,842,308	09/23/2002
001001107	Towson	MD		09/30/2002	4.910	6,202,526	0	0	10,384,616	09/03/2002
001001116	Aurora	CO		11/12/2002	4.680	3,015,000	0	0	6,050,000	09/10/2002
001001117	Greenwood Village	CO		12/06/2002	5.150	5,040,913	0	0	7,641,510	10/03/2002
001001121	Cincinnati	OH		11/26/2002	6.070	3,015,762	0	0	3,882,637	09/16/2002
001001147	American Fork	UT		11/27/2002	6.000	2,482,383	0	0	5,000,000	10/11/2002
001001177	Grand Rapids	MI		12/23/2002	5.240	2,401,227	0	0	3,555,556	10/31/2002

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	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
	2 City	3 State								
001001179	Brookfield	WI		12/12/2002	4.610	6,933,311	0	0	10,150,000	11/06/2002
001001182	Fullerton	CA		12/23/2002	5.130	4,072,352	0	0	6,673,751	11/11/2002
001001207	Bryan	TX		11/14/2002	4.780	4,739,790	0	0	6,250,980	10/01/2002
001001212	Bowie	MD		12/18/2002	5.870	3,550,000	0	0	5,596,847	10/31/2002
001001224	Jacksonville	FL		12/13/2002	5.130	3,000,000	0	0	5,727,273	03/01/2002
001001226	Houston	TX		10/10/2002	7.310	2,962,110	0	0	6,600,000	11/01/2002
001001229	Houston	TX		10/10/2002	6.550	1,935,610	0	0	3,375,000	11/01/2002
001001235	Dallas	TX		10/10/2002	7.310	1,974,650	0	0	3,450,000	11/01/2002
001001237	Dallas	TX		10/10/2002	6.940	7,500,200	0	0	12,255,621	11/05/2002
001001259	Nashville	TN		12/20/2002	4.990	3,024,193	0	0	4,185,484	12/02/2002
001002004	Birmingham	AL		12/11/2002	5.550	2,031,349	0	0	2,954,879	10/31/2002
009000023	Orlando	FL		09/01/2000	8.875	444,412	0	0	720,300	05/04/2000
009000028	Rancho Dominguez	CA		11/01/2000	8.800	1,424,027	0	0	2,077,900	09/13/2000
009000044	Santa Monica	CA		02/01/2001	8.500	916,777	0	0	1,808,100	11/14/2000
009000054	Santa Clara	CA		02/01/2001	8.250	254,647	0	0	575,750	05/09/2000
009000056	San Francisco	CA		03/01/2001	8.250	172,210	0	0	1,298,500	12/19/2000
009000080	Chula Vista	CA		05/01/2001	7.625	1,197,449	0	0	2,102,100	02/13/2001
009000082	Napa	CA		05/01/2001	8.250	256,644	0	0	487,550	03/16/2001
009000083	Encinitas	CA		05/01/2001	8.000	970,069	0	0	1,519,000	02/02/2001
009000084	Corona	CA		05/01/2001	7.750	287,514	0	0	474,320	04/05/2001
009000085	Nicholasville	KY		08/01/2001	8.750	335,600	0	0	472,850	10/24/2000
009000086	San Diego	CA		06/01/2001	7.875	277,640	0	0	394,450	04/18/2001
009000092	Menlo Park	CA		06/01/2001	7.875	1,199,971	0	0	2,107,000	02/14/2001
009000094	San Fernando	CA		07/01/2001	8.000	250,807	0	0	372,400	05/30/2001
009000095	National City	CA		06/01/2001	7.875	832,921	0	0	2,577,400	04/05/2001
009000104	Forestville	MD		08/01/2001	7.750	838,225	0	0	1,470,000	06/05/2001
009000105	Pompano Beach	FL		08/01/2001	7.750	510,475	0	0	972,650	06/15/2001
009000106	San Jose	CA		08/01/2001	8.000	629,330	0	0	1,960,000	05/14/2001
009000107	Santa Ana	CA		08/01/2001	8.000	435,868	0	0	700,700	01/19/1991
009000108	Marietta	GA		08/01/2001	7.750	240,491	0	0	453,250	06/21/2001
009000109	Philadelphia	PA		09/01/2001	7.750	303,723	0	0	857,500	05/18/2001
009000111	Los Angeles	CA		09/01/2001	8.500	351,480	0	0	686,000	06/22/2001
009000112	Lexington	KY		11/01/2001	8.375	1,082,709	0	0	1,543,500	01/11/2001
009000113	Columbus	OH		09/01/2001	8.125	374,367	0	0	686,000	06/20/2001
009000114	Rocklin	CA		09/01/2001	8.000	361,422	0	0	1,004,500	05/22/2001
009000115	Aliso Viejo	CA		08/01/2001	7.875	288,691	0	0	539,000	06/01/2001
009000117	San Diego	CA		10/01/2001	8.000	627,203	0	0	1,019,200	08/01/2001
009000119	Albuquerque	NM		11/01/2001	8.250	396,866	0	0	553,700	10/15/2001
009000120	Cranberry Township	PA		11/01/2001	7.875	1,764,884	0	0	2,489,200	09/30/2001
009000124	Chico	CA		02/01/2002	7.375	237,307	0	0	499,800	01/15/2002
009000125	Tucson	AZ		02/01/2002	7.375	237,307	0	0	436,100	01/15/2002
009000126	Cumming	GA		03/01/2002	7.500	381,071	0	0	637,000	01/15/2002
009000127	Marrietta	GA		03/01/2002	7.250	576,628	0	0	906,500	01/16/2002
009000128	Mountain View	CA		04/01/2002	7.750	218,524	0	0	411,600	02/23/2002
009000143	Los Angeles	CA		08/01/2002	7.000	364,653	0	0	882,000	06/16/2002
030300746	Montgomery	AL		09/27/1990	7.550	884,740	0	0	1,284,444	10/19/1995
030302284	Kent	WA		05/01/1991	7.190	2,081,082	0	0	3,143,869	11/01/2001
030304002	Mt Pleasant	SC		12/15/1993	6.620	1,781,646	0	0	2,381,409	06/17/1992
030304057	Pasadena	CA		02/11/1993	7.530	1,538,882	0	0	2,929,578	08/24/1992
030304162	West Bloomfield	MI		12/01/1992	5.500	3,210,235	0	0	6,330,000	09/25/1992
030305030	Compton	CA		09/20/1993	6.760	1,440,343	0	0	3,546,668	04/02/1993
030306435	Gallatin	TN		10/27/1994	9.125	737,650	0	0	1,291,200	06/29/1994
030307032	Puyallup	WA		05/18/1995	9.000	1,771,873	0	0	2,666,667	03/03/1995
030308588	Secaucus	NJ		04/12/1996	7.130	1,086,740	0	0	2,724,683	12/18/1995
030308726	Duluth	GA		10/17/1996	7.150	1,854,990	0	0	2,810,811	12/20/1995
030308762	Scottsdale	AZ		04/16/1996	7.150	1,795,375	0	0	3,619,047	11/19/1998
030309621	Mount Pleasant	WI		12/20/1996	6.970	1,866,241	0	0	3,847,106	02/29/1996
030310460	Longwood	FL		11/24/1997	7.380	1,465,143	0	0	2,589,304	06/20/2002
030310497	Boca Raton	FL		11/20/1997	7.560	1,761,023	0	0	2,637,500	09/18/1997
030310502	Louisville	KY		12/22/1997	7.150	1,484,724	0	0	3,843,015	10/10/1997
030310511	Louisville	KY		12/22/1997	7.200	1,489,917	0	0	3,287,518	10/10/1997
030311690	Rancho Cucamonga	CA		07/02/1999	7.280	2,944,254	0	0	4,066,280	11/25/1998

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

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								
030312146	Bellaire	TX		12/17/1999	8.250	1,920,415	0	0	2,926,829	06/18/1999
034000018	Mount Holly	NJ		08/29/1996	7.950	1,669,485	0	0	3,050,000	05/24/1996
034000072	Garden Grove	CA		10/03/1996	8.000	1,456,123	0	0	2,207,547	06/21/1996
034000081	Rancho Cucamonga	CA		10/03/1996	8.000	1,456,123	0	0	2,427,632	06/20/1996
034000090	Vista	CA		10/03/1996	8.000	1,456,123	0	0	2,425,000	06/22/1996
034000123	Jacksonville	FL		11/20/1996	8.250	1,106,736	0	0	2,142,994	10/21/2002
034000132	Puyallup	WA		10/24/1996	8.180	1,408,616	0	0	1,914,179	08/06/1996
034000150	Tukwila	WA		01/31/1997	7.800	1,808,219	0	0	2,935,748	08/16/1996
034000178	Newport News	VA		05/29/1997	8.700	1,426,529	0	0	1,892,889	05/20/1996
034000196	Boca Raton	FL		12/05/1996	6.900	7,727,551	0	0	13,434,205	10/07/1996
034000201	Tallahassee	FL		12/30/1996	8.250	888,636	0	0	1,508,695	09/18/1996
034000229	Rialto	CA		12/16/1996	8.440	1,777,206	0	0	2,863,673	09/30/1996
034000247	Woodlawn	MD		01/30/1997	8.460	855,576	0	0	1,436,471	10/10/1996
034000265	Vista	CA		03/27/1997	8.125	911,395	0	0	1,399,649	10/25/1996
034000389	Buffalo	NY		06/03/1997	7.875	547,168	0	0	1,691,176	09/30/1996
034000398	Edison	NJ		04/09/1997	6.600	2,834,711	0	0	8,380,000	01/03/1997
034000412	Portland	OR		04/14/1997	7.800	1,866,074	0	0	2,604,444	01/10/1997
034000430	Grand Blanc Twp	MI		05/22/1997	7.770	1,713,451	0	0	3,090,000	02/24/1997
034000449	Portland	OR		05/29/1997	6.560	922,740	0	0	2,227,273	03/17/1997
034000458	Orlando	FL		06/05/1997	7.580	2,412,494	0	0	3,160,180	02/26/1997
034000527	Allen	TX		08/14/1997	8.410	1,383,675	0	0	1,961,905	05/02/1997
034000536	Richardson	TX		08/14/1997	8.410	1,844,900	0	0	2,575,676	05/02/1997
034000563	Lexington	KY		10/30/1997	8.125	922,504	0	0	1,666,500	05/17/1997
034000581	Worthington	OH		08/11/1997	7.670	3,000,000	0	0	4,342,657	07/10/1997
034000614	New Hanover Cty	NC		08/13/1998	8.690	940,961	0	0	1,260,656	05/21/1997
034000696	Cleveland	OH		04/30/1998	8.530	4,020,852	0	0	7,459,000	07/09/1997
034000701	Las Vegas	NV		09/17/1997	8.200	4,468,132	0	0	6,823,171	05/05/1997
034000729	Secaucus	NJ		10/01/1997	8.125	2,962,746	0	0	6,736,658	07/09/1997
034000738	Piscataway	NJ		10/29/1997	8.000	2,763,519	0	0	3,811,475	07/09/1997
034000783	Layton	UT		10/27/1997	8.240	4,618,562	0	0	6,480,159	05/07/1997
034000792	Tampa	FL		10/08/1997	8.110	4,345,106	0	0	8,233,484	05/29/1997
034000807	Rocky River	OH		01/28/1998	7.700	4,613,675	0	0	6,411,504	09/04/1997
034000825	Portland	OR		12/18/1998	7.990	2,889,112	0	0	3,806,581	05/01/1998
034000843	Bellevue	WA		11/12/1997	8.000	783,357	0	0	1,304,114	10/06/1997
034000852	Gurnee	IL		12/23/1997	7.580	4,473,368	0	0	6,922,270	04/01/1999
034000861	Florence	KY		03/10/1998	7.400	2,768,419	0	0	5,365,248	10/11/2000
034000870	Taylor	MI		12/12/1997	8.530	4,527,353	0	0	6,653,939	04/04/1997
034000889	Muskegon	MI		01/16/1998	7.340	2,616,726	0	0	4,575,263	09/03/1997
034000903	Rancho Santa	CA		12/31/1997	7.370	3,663,483	0	0	5,007,407	11/07/1997
034000912	St Petersburg	FL		01/30/1998	7.750	3,457,846	0	0	5,111,602	08/29/1997
034000967	Cary-Apex	NC		08/31/1998	7.330	2,434,082	0	0	3,750,000	04/15/1998
034001046	Rancho Bernardo	CA		08/17/1998	7.460	1,138,101	0	0	1,748,428	05/11/1998
034001133	Twinsburg	OH		12/23/1998	6.850	2,420,115	0	0	4,403,974	07/10/1998
034001142	Reston	VA		12/15/1998	6.750	4,772,306	0	0	6,165,925	11/16/1998
034001160	Greenburgh	NY		12/29/1998	6.750	2,200,000	0	0	3,361,707	12/11/1998
034001179	Bellevue	WA		12/30/1998	7.000	1,863,693	0	0	2,818,182	12/09/1998
034001197	Sarasota	FL		12/31/1998	7.200	935,287	0	0	1,314,970	11/30/1998
034002001	Colorado Springs	CO		01/08/1999	7.375	4,684,257	0	0	6,865,743	12/08/1998
034002038	Ft. Thomas	KY		05/03/1999	6.900	940,614	0	0	1,278,824	01/18/1999
034002047	Kansas City	MO		03/29/1999	7.375	2,747,979	0	0	4,150,943	12/23/1998
034002065	Pico Rivera	CA		03/01/1999	6.875	957,014	0	0	2,276,000	12/03/1998
034002074	Plainfield	IN		05/17/1999	6.875	3,000,000	0	0	4,307,692	08/25/1998
034002107	Marietta	GA		12/22/1999	6.800	2,874,774	0	0	4,697,368	08/15/1998
034002116	Lakeland	FL		04/01/1999	7.000	889,413	0	0	1,555,195	02/02/1999
034002125	Phoenix	AZ		06/29/1999	7.350	1,387,241	0	0	2,033,571	04/15/1999
034002143	Foothill Ranch	CA		06/30/1999	7.020	1,514,886	0	0	2,643,542	04/16/1999
034002152	Norwalk	CA		06/28/1999	7.500	2,717,261	0	0	4,371,429	04/22/1999
034002161	Buffalo	NY		08/31/1999	8.140	957,483	0	0	1,792,308	06/29/1999
034002170	Salt Lake City	UT		12/28/1999	7.460	1,847,372	0	0	2,722,222	10/01/1999
034002198	Montgomery	AL		08/27/1999	7.490	3,220,547	0	0	4,589,796	06/02/1999
034002203	Orlando	FL		08/27/1999	7.490	1,984,361	0	0	2,817,674	06/03/1999
034002212	Tampa	FL		08/27/1999	7.490	2,180,313	0	0	2,866,728	11/29/2001

E04.4

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	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
	2 City	3 State								
034002221	Fishers	IN		08/25/1999	7.820	1,249,099	0	0	1,766,038	06/22/1999
034002230	Clearwater	FL		09/22/1999	7.840	2,861,944	0	0	4,708,346	06/21/1999
034002267	Fremont	CA		09/02/1999	7.560	5,016,594	0	0	10,000,000	07/02/1999
034200036	Bala Cynwyd	PA		01/23/1998	7.370	2,757,603	0	0	5,188,000	08/26/1997
034200054	Duluth	GA		06/01/1998	7.150	3,038,362	0	0	4,506,667	11/07/1997
034200072	Tampa	FL		01/29/1998	8.650	4,661,164	0	0	7,624,681	07/31/1997
034200081	Seaside	CA		01/29/1998	8.650	4,653,995	0	0	7,596,099	07/31/1997
034200090	Charleston	WV		01/29/1998	8.650	4,661,164	0	0	7,616,274	07/31/1997
034200105	Cary	NC		05/21/1998	7.970	931,638	0	0	1,651,808	01/26/1998
034200114	Portland	OR		10/07/1998	7.970	939,044	0	0	1,564,250	01/23/1998
034200123	San Antonio	TX		04/09/1999	7.050	4,000,000	0	0	6,062,500	02/25/1999
070000176	Warren	MI		11/20/1989	9.875	855,312	0	0	1,315,323	12/12/1997
074100484	Houston	TX		08/12/1999	7.760	3,210,000	0	0	5,437,000	06/08/1999
074100508	San Diego	CA		11/09/1999	7.390	1,692,879	0	0	3,725,000	07/10/1999
074100517	Hayward	CA		02/02/2000	7.390	2,430,000	0	0	5,350,000	07/26/1999
074100526	Franklin Township	NJ		11/18/1999	7.390	1,700,896	0	0	2,934,250	07/01/1999
333301307	Smyrna	TN		10/27/1994	9.125	748,213	0	0	1,103,702	06/22/1999
0599999 - Mortgages in good standing - Commercial Mortgages - All Other						923,790,074	0	0	1,552,274,352	XXX
0799999 - Total - Mortgages in Good Standing						923,790,074	0	0	1,552,274,352	XXX
RESTRUCTURED MORTGAGES:										
COMMERCIAL MORTGAGES-ALL OTHER										
009000097	Livermore	CA		07/01/2001	8.000	526,958	0	0	955,500	05/03/2001
1299999 - Restructured mortgages - Commercial Mortgages - All Other						526,958	0	0	955,500	XXX
1499999 - Total - Restructured Mortgages						526,958	0	0	955,500	XXX
MORTGAGES IN THE PROCESS OF FORECLOSURE:										
COMMERCIAL MORTGAGES-ALL OTHER										
034100417	Columbia	SC		06/01/1999	6.680	2,785,456	0	0	4,064,936	04/28/1988
2699999 - Mortgages in the process of foreclosure - Commercial Mortgages - All Other						2,785,456	0	0	4,064,936	XXX
2899999 - Total - Mortgages in the process of foreclosure						2,785,456	0	0	4,064,936	XXX
9999999 Totals						927,102,487	0	0	1,557,294,788	XXX

General Interrogatory:

1. Mortgages in good standing	\$	0	unpaid taxes	\$	0	interest due and unpaid	
2. Restructured mortgages	\$	0	unpaid taxes	\$	0	interest due and unpaid	
3. Mortgages with overdue interest over 90 days not in process of foreclosure	\$	0	unpaid taxes	\$	0	interest due and unpaid	
4. Mortgages in process of foreclosure	\$	0	unpaid taxes	\$	0	interest due and unpaid	

E04.5

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE B - PART 2

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

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										
MORTGAGES CLOSED BY REPAYMENT												
001000036	Colorado Springs	CO		09/02/1999	1,959,642	0	0	1,945,291	1,944,037	0	0	0
001000043	Atlantic Beach	FL		06/29/1999	1,367,849	0	0	1,351,238	1,351,238	0	0	0
001000088	Boston	MA		10/26/1999	4,951,980	0	0	4,894,423	4,878,321	0	(25,825)	(25,825)
001000131	Upland	CA		01/07/2000	2,045,448	0	0	2,026,203	2,031,112	0	8,848	8,848
001000174	Cambridge	MA		02/28/2000	5,000,000	0	0	5,000,000	5,000,000	0	0	0
001000261	Springfield	VA		08/09/2000	1,793,864	0	0	1,776,925	1,771,824	0	(8,312)	(8,312)
030302537	Charlotte	NC		07/27/1992	1,163,169	0	0	1,141,880	1,141,880	0	0	0
030303029	Schererville	IN		12/17/1991	891,806	0	0	885,786	885,786	0	0	0
030303221	Raleigh	NC		03/18/1992	885,415	0	0	880,848	880,848	0	0	0
030303469	San Diego	CA		07/01/1992	1,202,482	0	0	1,183,751	1,193,865	0	0	0
030303712	Burlington	KY		08/07/1992	911,301	0	0	901,452	901,452	0	0	0
030308611	Fishers	IN		06/07/1996	1,796,445	0	0	1,783,034	1,783,097	0	4,213	4,213
034000036	Columbus	OH		06/30/1997	1,913,949	0	0	1,902,177	1,902,177	0	0	0
034000054	Washington	NC		02/20/1997	974,177	0	0	952,333	952,333	0	0	0
034000105	Indianapolis	IN		11/07/1996	441,186	0	0	407,319	407,319	0	0	0
034000283	Charlotte	NC		12/16/1996	1,845,456	0	0	1,839,104	1,839,104	0	0	0
034000282	Charlotte	NC		12/16/1996	1,845,456	0	0	1,839,104	1,839,104	0	0	0
034000623	Arlington Heights	IL		08/25/1997	2,027,511	0	0	1,995,766	1,995,766	0	0	0
034000650	Greenville	SC		09/23/1997	4,001,420	0	0	3,994,069	3,994,069	0	0	0
034000921	San Jose	CA		03/02/1998	872,619	0	0	13,907	13,907	0	0	0
034002258	Horsham	PA		04/01/1999	1,940,359	0	0	1,931,816	1,924,548	0	(7,171)	(7,171)
0199999 - Mortgages closed by repayment					39,831,535	0	0	38,646,427	38,631,788	0	(28,248)	(28,248)
MORTGAGES TRANSFERRED												
030302082	Toledo	OH		01/31/1991	334,477	76,923	0	406,448	4,952	0	(75,679)	(75,679)
0399999 - Mortgages transferred					334,477	76,923	0	406,448	4,952	0	(75,679)	(75,679)
9999999 Totals					40,166,012	76,923	0	39,052,875	38,636,740	0	(103,927)	(103,927)

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE BA - PART 2

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

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												

E07

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21			
			4	5									14	15									
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Designation	Date Acquired	Effective Rate of Interest			
US Governments Issuer Obligations (10) United States																							
293588-AA-0	EnSCO Offshore Inc Title XI Financing		6.360	JD	12/01/2015			3,453,803	3,466,695	108.5160	3,761,918	3,453,105	18,373	220,482	703			1	01/25/2001	6.432			
31359M-EV-1	FNMA Benchmark Nt LS		6.375	JD	06/15/2009			10,792,395	10,000,000	115.7190	11,571,900	10,844,900	28,333	318,750	(52,506)			1	06/27/2002	4.927			
31359M-FG-3	FNMA Benchmark Nt Ser B LS		7.250	JJ	01/15/2010			15,517,906	14,000,000	121.1880	16,966,320	15,734,460	468,028	1,015,000	(173,122)			1	09/18/2001	5.379			
912827-L8-3	U S Treasury Nt LS		5.750	FA	08/15/2003			2,489,585	2,500,000	102.7810	2,569,525	2,450,977	54,297	143,750	15,937			1	06/22/2000	6.445			
912827-N8-1	U S Treasury Nt LS		5.875	FA	02/15/2004			1,499,446	1,500,000	105.1560	1,577,340	1,497,773	33,286	88,125	465			1	06/15/1999	5.910			
Total United States								33,753,134	31,466,695	XXX	36,447,003	33,981,215	602,318	1,786,107	(208,523)	0	0	0	XXX	XXX	XXX		
0199999 - Total Bonds - U.S. Government - Issuer Obligations								33,753,134	31,466,695	XXX	36,447,003	33,981,215	602,318	1,786,107	(208,523)	0	0	0	0	0	XXX	XXX	XXX
Single Class Mortgage (SC) United States																							
36209M-YH-1	GNMA I PTC # 476012		6.500	MTLY	05/01/2028			4,298,630	4,334,917	0.0000	4,298,630	4,298,341	23,481	281,770	164			1	04/21/1998	6.771			
36209W-ND-0	GNMA PTC # 483788		6.500	MTLY	12/15/2013			2,127,353	2,091,531	0.0000	2,127,353	2,131,401	11,329	135,950	3,137			1	02/09/1999	5.816			
36210A-4J-3	GNMA PTC # 486925		6.500	MTLY	02/15/2014			2,295,358	2,264,992	0.0000	2,295,358	2,295,428	12,269	147,225	4,141			1	03/11/1999	5.369			
36210D-BL-4	GNMA PTC # 488843		6.500	MTLY	01/15/2014			1,768,891	1,737,449	0.0000	1,768,891	1,770,840	9,411	112,934	2,393			1	02/09/1999	5.585			
36210D-BQ-3	GNMA PTC # 488847		6.500	MTLY	01/15/2014			1,958,127	1,924,317	0.0000	1,958,127	1,961,300	10,423	125,081	3,455			1	02/09/1999	5.761			
36225A-ZZ-6	GNMA PTC # 780760		6.000	MTLY	04/15/2013			5,548,051	5,832,855	0.0000	5,548,051	5,489,263	29,164	349,971	21,999			1	02/28/2000	7.127			
36225B-EW-4	GNMA PTC # 781049		6.500	MTLY	06/15/2014			2,484,157	2,523,218	0.0000	2,484,157	2,483,004	13,667	164,009	(518)			1	06/11/1999	7.195			
36225B-GC-6	GNMA PTC # 781095		6.500	MTLY	08/15/2014			2,783,955	2,843,181	0.0000	2,783,955	2,780,986	15,401	184,807	970			1	10/13/1999	7.304			
Total United States								23,264,521	23,552,459	XXX	23,264,521	23,210,563	125,145	1,501,746	35,740	0	0	0	XXX	XXX	XXX		
0299999 - Total Bonds - U.S. Government - Single Class Mortgage-Backed/Asset-Backed Securities								23,264,521	23,552,459	XXX	23,264,521	23,210,563	125,145	1,501,746	35,740	0	0	0	0	XXX	XXX	XXX	
0399996 - Bonds - U.S. Government								57,017,655	55,019,153	XXX	59,711,525	57,191,778	727,463	3,287,852	(172,783)	0	0	0	0	XXX	XXX	XXX	
0399999 - Total - U.S. Government Bonds								57,017,655	55,019,153	XXX	59,711,525	57,191,778	727,463	3,287,852	(172,783)	0	0	0	0	XXX	XXX	XXX	
Special Revenue & Assessment Issuer Obligations (10) United States Puerto Rico																							
745160-FX-4	Puerto Rico Comwl Aq & Swr Rev		6.000	JJ	07/01/2004			76,313	75,000	104.9740	78,731	82,539	2,250	4,500	(825)			1	12/02/1993	4.776			
Total Puerto Rico								76,313	75,000	XXX	78,731	82,539	2,250	4,500	(825)	0	0	0	XXX	XXX	XXX		
Total United States								76,313	75,000	XXX	78,731	82,539	2,250	4,500	(825)	0	0	0	XXX	XXX	XXX		
2599999 - Total Bonds - Special Revenue - Issuer Obligations								76,313	75,000	XXX	78,731	82,539	2,250	4,500	(825)	0	0	0	XXX	XXX	XXX		
Defined Multi-Class Residential (DR) United States																							
3133TM-HY-5	FHLMC CMO Ser 2199 CI PG		6.750	MTLY	06/15/2025	07/01/2003	100.000	10,010,351	10,000,000	0.0000	10,010,351	10,178,125	56,250	675,000	(144,534)			1	03/02/2001	5.824			
3133TM-MN-3	FHLMC Ser 2200 CI PB		7.100	MTLY	01/20/2022	02/01/2004	100.000	2,275,935	2,264,052	0.0000	2,275,935	2,319,592	13,396	160,748	(33,115)			1	04/20/2001	5.639			
31392D-AH-5	FHLMC REMIC Ser 2002-28 VA		6.500	MTLY	07/25/2014	09/01/2004	100.000	17,779,195	17,274,259	0.0000	17,779,195	17,965,230	93,569	561,413	(186,034)			1	06/12/2002	2.794			
31392D-E8-1	FHLMC FNMA REMIC Ser 2002-W6 CI IA4		5.350	MTLY	07/25/2036	09/01/2008	100.000	4,276,179	4,269,000	0.0000	4,276,179	4,276,300	19,033	95,163	(1,124)			1	07/01/2002	5.280			
31392D-J4-5	FHLMC FNMA Whole Loan 2002-W5 A74		6.250	MTLY	08/25/2030	01/01/2012	100.000	2,074,387	2,000,000	0.0000	2,074,387	2,075,313	10,417	10,417	(926)			1	11/19/2002	5.658			
31392D-U9-1	FHLMC REMIC Ser 2002-48 CI AD		6.000	MTLY	04/25/2030	11/01/2007	100.000	4,070,213	4,000,000	0.0000	4,070,213	4,077,500	20,000	80,000	(7,287)			1	08/02/2002	5.486			
312904-AU-9	FHLMC REMIC Ser 181-E		7.000	MTLY	08/15/2021	07/15/2015	100.000	468,184	456,984	0.0000	468,184	463,642	1,422	31,989	(2,085)			1	07/15/1998	5.515			
312905-KJ-0	FHLMC REMIC Ser 1060-X		7.250	MTLY	03/15/2021	01/01/2021	100.000	707,815	696,612	0.0000	707,815	711,937	4,209	50,505	(2,004)			1	08/26/1999	6.309			
312907-3M-8	FHLMC REMIC Ser 1181-I		7.000	MTLY	12/15/2006	03/01/2005	100.000	3,741,560	3,741,627	0.0000	3,741,560	3,782,551	21,826	261,914	(3,971)			1	02/11/1997	6.826			
312910-05-4	FHLMC REMIC Ser 1319-G		7.750	MTLY	07/15/2007	07/01/2007	100.000	1,305,354	1,298,161	0.0000	1,305,354	1,331,426	8,384	100,607	(3,092)			1	03/19/1997	7.094			
312911-N3-0	FHLMC REMIC Ser 1366-H		6.000	MTLY	08/15/2007	02/01/2005	100.000	1,467,081	1,478,634	0.0000	1,467,081	1,417,871	7,393	88,718	5,072			1	11/05/1996	6.923			
312912-RN-0	FHLMC REMIC Ser 1387-E		7.000	MTLY	08/15/2007	10/01/2007	100.000	1,892,641	1,897,212	0.0000	1,892,641	1,894,396	11,067	132,805	(147)			1	10/23/1996	7.074			
312913-K8-8	FHLMC REMIC Ser 1452-PK		6.500	MTLY	08/15/2007	03/01/2004	100.000	1,578,017	1,582,402	0.0000	1,578,017	1,573,749	8,571	102,856	899			1	12/10/1996	6.648			
312913-U3-8	FHLMC REMIC Ser 1445-K		7.000	MTLY	10/15/2007	04/01/2004	100.000	2,142,371	2,145,809	0.0000	2,142,371	2,165,926	12,517	150,207	(2,382)			1	11/01/1996	6.845			
312913-ZE-9	FHLMC REMIC Ser 1437-HD		7.000	MTLY	12/15/2022	12/01/2022	100.000	4,572,763	4,451,400	0.0000	4,572,763	4,568,685	25,967	300,098	6,744			1	12/01/2002	6.723			
312914-VD-3	FHLMC REMIC Ser 1465-G		7.000	MTLY	12/15/2007	10/01/2004	100.000	5,613,006	5,616,478	0.0000	5,613,006	5,697,214	32,763	393,153	(8,908)			1	02/19/1997	6.730			
312914-YL-2	FHLMC REMIC Ser 1472-H		7.000	MTLY	07/15/2007	04/01/2003	100.000	2,413,474	2,419,107	0.0000	2,413,474	2,450,480	14,111	169,337	(3,432)			1	12/11/1996	6.763			
312915-PK-1	FHLMC REMIC Ser 1494-PZ		7.500	MTLY	04/15/2023	01/01/2023	100.000	5,531,250	5,255,258	0.0000	5,531,250	5,525,557	32,845	255,524	5,693			1	12/01/2002	6.903			
312915-UF-6	FHLMC REMIC Ser 1504-Z		7.000	MTLY	05/15/2023	08/01/2022	100.000	1,055,717	1,024,831	0.0000	1,055,717	1,055,223	5,978	52,267	493			1	12/01/2002	6.676			
312915-V4-0	FHLMC REMIC Ser 1503-VB		7.000	MTLY	05/15/2003	05/01/2003	100.000	400,228	400,652	0.0000	400,228	419,432	2,337	28,046	(1,630)			1	06/28/1993	6.250			
312916-JT-7	FHLMC REMIC Ser 13-PL		7.000	MTLY	08/25/2022	08/01/2005	100.000	5,169,963	5,000,000	0.0000	5,169,963	5,281,250	29,167	350,000	(103,262)			1	10/19/2001	4.926			

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

Table with columns: 1 CUSIP Identification, 2 Description, 3 Interest, 4 Rate of, 5 How Paid, 6 Maturity Date, 7 Option Date, 8 Option Call Price, 9 Book/Adjusted Carrying Value, 10 Par Value, 11 Rate Used to Obtain Fair Value, 12 Fair Value, 13 Actual Cost, 14 Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default, 15 Gross Amount Received During Year, 16 Increase (Decrease) by Adjustment, 17 Increase (Decrease) by Foreign Exchange Adjustment, 18 Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest, 19 NAIC Designation, 20 Date Acquired, 21 Effective Rate of Interest. Rows include various bond categories like Residential Mortgage-Backed Securities, Commercial Mortgage-Backed/Asset-Backed Securities, and Issuer Obligations.

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Interest		6	7	8	9	10	11	12	13	Interest		16	17	18	19	20	21					
			4	5									14	15											
CUSIP Identification	Description	*	Rate of	How Paid	Maturity Date	Option Date	Option Call Price	Book/Adjusted Carrying Value	Par Value	Rate Used to Obtain Fair Value	Fair Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Gross Amount Received During Year	Increase (Decrease) by Adjustment	Increase (Decrease) by Foreign Exchange Adjustment	Amount of Interest Due and Accrued Dec. 31 Current Year, on Bonds in Default as to Principal or Interest	NAIC Designation	Date Acquired	Effective Rate of Interest					
12644@-AN-5	CTL Cap Tr 2001-2 Cr Tenant Lease		.6 530	MTLY	01/15/2009			1,883,399	1,883,399	.0 0000	1,883,399	1,883,399	5,466	122,986				1	04/02/2001	6.620					
12946#-AA-6	Calegari /Gregoire A/ Cr Tenant Lease		.7 625	MTLY	11/15/2013			1,328,953	1,287,726	.0 0000	1,328,953	1,331,444	4,364	73,642	(2,491)			1Z	03/27/2002	7.060					
17121#-AA-2	Chrysler Meridian Corp 1st Mtg Nt Ser A1		.6 400	FA	08/31/2005			912,003	912,003	.0 0000	912,003	912,003	19,618	58,368				1	06/15/1998	6.411					
17121#-AB-0	Chrysler Meridian Corp 1st Mtg Nt Ser A2		.6 400	FA	08/31/2005			298,041	298,041	.0 0000	298,041	298,041	6,411	19,075				1	06/15/1998	6.411					
17121#-AC-8	Chrysler Meridian Corp 1st Mtg Nt Ser A3		.6 400	FA	08/31/2005			596,080	596,080	.0 0000	596,080	596,080	12,822	38,149				1	06/15/1998	6.411					
178777-A*-9	City Place Holding Corp Cr Tenant Lease		.7 040	MN	10/31/2008			2,349,254	2,349,254	.0 0000	2,349,254	2,349,254	27,565	165,388				1	12/29/1998	7.039					
29272#-AA-4	Energy Plaza Lease PassThru Tr Cr Tenant Lease Ser A1 Cl A		.5 880	FA	02/14/2014			5,645,833	5,645,833	.0 0000	5,645,833	5,645,833	126,335	165,988				2	02/14/2002	5.880					
39103@-AA-0	Great Northern Inv Manitowoc Cr Tenant Lease		.7 800	MTLY	12/15/2013			1,224,205	1,177,873	.0 0000	1,224,205	1,226,980	4,083	68,906	(2,775)			1Z	03/27/2002	7.090					
40414X-AA-1	HD Real Estate Fdg Corp II Secd Nt		.5 950	AO	10/15/2008			5,301,354	5,000,000	111.2360	5,561,800	5,297,170	62,806	59,500	(2,843)			1PE	11/15/2002	4.734					
51811#-AA-6	Last Chance Inc Cr Tenant Lease		.8 125	MTLY	09/15/2013			1,434,549	1,358,912	.0 0000	1,434,549	1,439,223	4,907	82,809	(4,674)			1	03/27/2002	7.060					
52465#-AE-5	Legg Mason Mtg Cap Corp Ser 1998-CTL-5		.7 040	MTLY	09/09/2008			1,392,521	1,379,146	.0 0000	1,392,521	1,401,260	5,933	96,613	(2,221)			1	12/23/1998	6.779					
52465#-AM-7	Legg Mason Mtg Cap Corp Ser 1999-CTL-19		.6 225	JJ	01/10/2009			745,026	762,357	.0 0000	745,026	736,588	22,544	47,460	2,593			2	09/29/1999	7.049					
59926#-AA-1	Miles Corner Ltd Cr Tenant Lease		.7 700	MTLY	12/15/2011			1,823,460	1,757,790	.0 0000	1,823,460	1,828,453	6,016	101,512	(4,993)			1Z	03/27/2002	6.880					
65324@-AA-9	Newtown Cr Tenant Lease Ser 2002-CTL		.6 082	MTLY	12/15/2023			1,997,347	1,997,427	.0 0000	1,997,347	1,997,356	5,399	42,857	(10)			1	08/08/2002	6.160					
839521-AA-9	South Point Energy Center LLC Lease Obligation		.8 400	MN	05/30/2012			840,264	840,264	92.0000	773,043	840,264	6,078	78,817				4	10/18/2001	8.394					
85231C-AA-3	St Louis Fed Office Bldg Tr CTL Ser 2002-A		.6 910	JJ	01/15/2019			2,980,105	2,980,105	.0 0000	2,980,105	2,980,105	94,954	31,461				1Z	05/20/2002	6.912					
981468-AA-9	World Finl Pty Fin Corp Tower B PTC		.6 910	MTLY	09/01/2013			4,340,885	4,195,562	.0 0000	4,340,885	4,358,433	24,159	289,913	(11,946)			1	08/01/2001	6.268					
98881@-AA-4	ZC Specialty Ins Co Cr Tenant Lease Ser 2002-31		.7 338	JJ	12/23/2022			4,000,000	4,000,000	.0 0000	4,000,000	4,000,000	8,969					2Z	12/20/2002	7.339					
000000-00-0	Waterfront Mfg 28 LP Cr Tenant Lease		.5 594	MTLY	12/02/2016			4,000,000	4,000,000	.0 0000	4,000,000	4,000,000	2,486					1Z	12/27/2002	5.660					
Total Credit Tenant Loans - United States								48,567,174	48,024,310	XXX	48,760,400	48,590,152	470,507	1,762,454	(28,625)	0	0	0	XXX	XXX	XXX				
Total Credit Tenant Loans - Canada								0	0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX		
Total Credit Tenant Loans - Other Countries								0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	
4699999 - Total Bonds - Credit Tenant Loans								48,567,174	48,024,310	XXX	48,760,400	48,590,152	470,507	1,762,454	(28,625)	0	0	0	0	0	0	XXX	XXX	XXX	
5499999 - Total - Issuer Obligations								2,248,111,938	2,225,106,493	XXX	2,305,070,456	2,253,209,231	36,209,182	115,664,746	(12,762,915)	68,644	506,463	0	0	0	0	XXX	XXX	XXX	
5599999 - Total - Single Class Mortgage-Backed/Asset-Backed Securities								44,422,928	43,917,112	XXX	44,422,928	44,449,476	458,439	2,304,483	(44,767)	0	0	0	0	0	0	0	XXX	XXX	XXX
5699999 - Total - Defined Multi-Class Residential Mortgage-Backed Securities								1,058,415,376	1,042,448,161	XXX	1,058,415,376	1,063,721,208	5,607,731	46,533,087	(4,729,850)	0	0	0	0	0	0	0	XXX	XXX	XXX
5799999 - Total - Other Multi-Class Residential Mortgage-Backed Securities								206,792,165	206,527,607	XXX	206,792,165	207,049,892	1,123,199	12,886,285	(496,140)	0	0	0	0	0	0	0	XXX	XXX	XXX
5899999 - Total - Defined Multi-Class Commercial Mortgage-Backed Securities								3,137,030	4,000,000	XXX	2,197,030	3,133,125	12,672	184,130	(769,802)	0	0	0	0	0	0	0	XXX	XXX	XXX
5999999 - Total - Other Multi-Class Commercial Mortgage-Backed Securities								288,677,499	289,327,016	XXX	281,809,907	289,592,582	2,250,475	14,234,276	(4,773,601)	217,868	46,000	0	0	0	0	0	XXX	XXX	XXX
6099999 Totals								3,849,556,935	3,811,326,388	XXX	3,898,707,862	3,861,155,513	45,661,697	191,807,007	(23,577,075)	286,512	552,463	0	0	0	0	XXX	XXX	XXX	

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Number of Shares	4 Par Value Per Share	5 Rate Per Share	6 Book/Adjusted Carrying Value	7 Rate Per Share Used to Obtain Fair Value	8 Fair Value	9 Actual Cost	Dividends		12 Increase (Decrease) by Adjustment	13 Increase (Decrease) by Foreign Exchange Adjustment	14 NAIC Design- nation	15 Date Acquired
									10 Declared but Unpaid	11 Amount Received During Year				
Industrial & Miscellaneous Other Country														
638539-88-2	National Westminster Bank PLC Perpetual Pfd Ser C R	220,000.000	25.00	26.450	5,581,114	26.450	5,819,000	5,581,114	106,742	213,484			P1L	05/17/2002
Total Other Country					5,581,114	XXX	5,819,000	5,581,114	106,742	213,484	0	0	XXX	XXX
6399999 - Total - Preferred Stock - Industrial, Misc.					5,581,114	XXX	5,819,000	5,581,114	106,742	213,484	0	0	XXX	XXX
6599999 Total - Preferred Stocks					5,581,114	XXX	5,819,000	5,581,114	106,742	213,484	0	0	XXX	XXX

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Number of Shares	4 Book/Adjusted Carrying Value	5 Rate Per Share Used to Obtain Fair Value	6 Fair Value	7 Actual Cost	Dividends		10 Increase (Decrease) by Adjustment	11 Increase (Decrease) by Foreign Exchange Adjustment	12 NAIC Designation (a)	13 Date Acquired
							8 Declared but Unpaid	9 Amount Received During Year				
Industrial & Miscellaneous United States												
01645#-11-3	Allstar Transition Inc R	.0210		0.000							U	04/20/2000
01853@-12-0	Allfab Aerospace Corp Warrants R	.11850		0.000							U	04/20/2000
45900*-11-4	International Airports Warrants R	1,193.520		0.000							U	04/20/2000
Total United States			0	XXX	0	0	0	0	0	0	XXX	XXX
6899999 - Total - Common Stock - Industrial, Misc.			0	XXX	0	0	0	0	0	0	XXX	XXX
7099999 Total - Common Stocks				XXX							XXX	XXX
7199999 Total - Preferred and Common Stocks			5,581,114	XXX	5,819,000	5,581,114	106,742	213,484	0	0	XXX	XXX

(a) For all common stocks bearing the NAIC designation "U" provide: the number of such issues3, the total \$ value (included in Column 6) of all such issues \$0

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
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
Total United States					10,844,900	10,000,000	23,021
0399996 - Bonds - U.S. Government					10,844,900	10,000,000	23,021
0399999 - Total - Bonds - U.S. Government					10,844,900	10,000,000	23,021
Special Revenue & Assessment							
United States							
31392D-AH-5	FHLMC REMIC Ser 6.500% 07/25/14 2002-28 VA	06/12/2002	Salomon Smith Barney		17,965,230	17,274,259	49,903
31392D-E8-1	FHLMC FNMA REMIC Ser 5.350% 07/25/36 2002-W6 CI IA4	07/01/2002	Nomura Securities Int'l Inc.		4,277,304	4,269,000	19,033
31392D-J4-5	FHLMC FNMA Whole Loan 6.250% 08/25/30 2002-W5 A74	11/19/2002	Greenwich Capital Markets Inc.		2,075,313	2,000,000	7,292
31392D-U9-1	FHLMC REMIC Ser 6.000% 04/25/30 2002-48 CI AD	08/02/2002	Lehman Brothers Inc.		4,077,500	4,000,000	4,000
312913-ZE-9	FHLMC REMIC Ser 7.000% 12/15/22 1437-HD	12/01/2002	Interest Capitalization		300,098	300,098	
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
312915-PK-1	FHLMC REMIC Ser 7.500% 04/15/23 1494-PZ	12/01/2002	Interest Capitalization		255,524	255,524	
312915-UF-6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23	02/26/2002	UBS, Warburg, Dillon Read		1,002,956	972,563	
312915-UF-6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23	12/01/2002	Interest Capitalization		52,267	52,267	
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
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
31339D-TJ-7	FHLMC REMIC Ser 2412 6.500% 02/15/09 PD	02/01/2002	UBS, Warburg, Dillon Read		10,282,813	10,000,000	48,750
31339D-TT-5	FHLMC REMIC Ser 2412 6.500% 08/15/30 PT	07/10/2002	Merrill Lynch		6,192,188	6,000,000	15,167
31339G-5B-3	FHLMC REMIC Ser 2374 6.000% 04/15/27 QE	07/11/2002	UBS, Warburg, Dillon Read		7,208,906	7,000,000	17,500
31339G-BZ-3	FHLMC REMIC Ser 2369 6.500% 04/15/30 ZH	08/16/2002	UBS Warburg-CMO		6,503,238	6,333,037	22,869
31339G-BZ-3	FHLMC REMIC Ser 2369 6.500% 04/15/30 ZH	12/01/2002	Interest Capitalization		138,335		
31339L-F4-7	FHLMC REMIC Ser 2394 6.000% 05/15/30 GD	08/06/2002	UBS, Warburg, Dillon Read		2,032,500	2,000,000	2,667
31339L-H6-0	FHLMC REMIC Ser 2392 6.000% 08/15/27 P6	08/01/2002	Countrywide Securities		8,280,000	8,000,000	6,667
31339L-PD-6	FHLMC REMIC Ser 2393 C 5.500% 12/15/31	06/13/2002	Greenwich Capital Markets Inc.		8,394,018	8,833,928	20,514
31339M-4Q-8	FHLMC REMIC Ser 2388 6.000% 07/15/30 LE	08/05/2002	Various		17,338,438	17,000,000	30,833
31339M-DT-2	FHLMC REMIC Ser 2389 6.000% 07/15/27 EG	08/01/2002	CS First Boston Corporation		15,541,406	15,000,000	12,500
31339M-RS-9	FHLMC REMIC Ser 2401 6.500% 01/15/19 VF	07/10/2002	Greenwich Capital Markets Inc.		1,304,942	1,266,166	3,201
31339W-BZ-8	FHLMC REMIC Ser 2423 7.000% 05/15/23 ME	03/20/2002	UBS, Warburg, Dillon Read		8,290,000	8,000,000	42,000
31339W-NF-9	FHLMC REMIC Ser 2439 6.000% 08/15/27 LF	07/25/2002	CS First Boston Corporation		8,257,500	8,000,000	38,667
31339W-RC-2	FHLMC REMIC Ser 2442 6.000% 07/15/28 PE	07/18/2002	UBS Warburg-CMO		3,077,813	3,000,000	11,000
3133T3-KF-4	FHLMC REMIC Ser 6.250% 12/15/23 1628-KZ	09/23/2002	Nomura Securities Int'l Inc.		1,099,939	1,035,237	4,493
3133T3-KF-4	FHLMC REMIC Ser 6.250% 12/15/23 1628-KZ	12/01/2002	Interest Capitalization		16,260	16,260	
3133T6-M4-0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26	07/23/2002	Greenwich Capital Markets Inc.		4,139,375	4,000,000	18,056
3133T6-M4-0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26	12/01/2002	Interest Capitalization		109,513	109,513	
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
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
3133TJ-GX-5	FHLMC REMIC Ser 2129 6.000% 10/15/20 ZD	07/17/2002	Greenwich Capital Markets Inc.		2,863,580	2,944,556	10,306
3133TJ-GX-5	FHLMC REMIC Ser 2129 6.000% 10/15/20 ZD	12/01/2002	Interest Capitalization		74,354		
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
3133TT-4Q-1	FHLMC REMIC Ser 2319 6.500% 04/15/30 P6	05/31/2002	Direct		3,027,188	3,000,000	2,167
3133TT-WY-3	FHLMC REMIC Ser 2326 6.500% 11/15/29 PW	03/01/2002	Salomon Smith Barney		4,052,187	4,000,000	3,611
3133TU-LK-2	FHLMC REMIC Ser 2358 6.000% 05/15/27 OD	07/18/2002	Merrill Lynch		13,363,594	13,000,000	47,667
31358Q-L7-8	FNMA REMIC Ser 7.000% 02/25/20 1992-182 CI PZ	10/01/2002	Interest Capitalization		458,347		
31358R-G5-6	FNMA REMIC Ser 6.850% 06/25/22 1992-214 Z	12/01/2002	Interest Capitalization		392,169	392,169	
31358S-UU-3	FNMA Grantor Tr Ser 7.000% 05/25/07 2000-39 VB	02/27/2002	Raymond James & Assoc Inc.		13,641,312	13,100,900	7,642
31358T-5U-9	FNMA REMIC Ser 7.500% 03/25/23 1993-23PZ	12/01/2002	Interest Capitalization		242,670		
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
31359G-WW-2	FNMA REMIC Ser 1994-31 6.500% 03/25/23 ZB	12/01/2002	Interest Capitalization		95,608		
31392A-P9-3	FNMA Ser 2001-69 CI QE 6.000% 07/25/28	07/19/2002	Greenwich Capital Markets Inc.		7,204,531	7,000,000	26,833
31392A-SM-1	FNMA Ser 2001-74 CI PC 6.000% 01/25/27	07/19/2002	CS First Boston Corporation		12,992,718	12,631,535	48,421
31392B-WQ-5	FNMA REMIC Ser 2002-4 6.500% 07/25/20 CI VB	02/13/2002	CS First Boston Corporation		9,996,875	10,000,000	32,500
31392C-N7-5	FNMA REMIC Ser 2002-34 6.000% 07/25/19 CI VB	09/25/2002	Legg Mason Wood Walker Inc.		2,068,125	2,000,000	9,667
31392E-EU-0	FNMA REMIC Ser 2002-55 5.500% 08/25/12 CI QB	08/15/2002	UBS, Warburg, Dillon Read		10,426,563	10,000,000	44,306
31392E-FP-0	FNMA REMIC Ser 2002-55 6.000% 05/25/31 CI ON	08/20/2002	UBS Warburg-CMO		2,027,500	2,000,000	9,667
31392E-LU-2	FNMA REMIC Ser 2002-58 6.000% 05/25/31 CI PE	08/08/2002	Salomon Smith Barney		5,032,422	5,000,000	24,167
31392E-UE-8	FNMA REMIC Ser 2002-59 5.500% 03/25/11 CI UM	08/15/2002	CS First Boston Corporation		14,630,001	14,000,001	62,028
31392K-FL-5	FHLMC REMIC Ser 2451 6.500% 01/15/28 JE	07/12/2002	Lehman Brothers Inc.		5,422,243	5,209,000	15,048
31392M-4W-9	FHLMC REMIC Ser 2448 6.500% 05/15/31 QM	07/22/2002	BB&T Capital Markets		3,110,156	3,000,000	13,000
31392M-5N-8	FHLMC REMIC Ser 2448 6.000% 10/15/27 TU	07/18/2002	UBS Warburg-CMO		1,684,073	1,644,000	6,028

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
31392M-DP-6	FHLMC REMIC Ser 2448 6.500% 02/15/13 VG	06/12/2002	UBS, Warburg, Dillon Read		20,796,513	19,921,431	40,533
31392M-EH-1	FHLMC SPC Ser T-41 Cl 5.730% 03/25/24 1A3	05/16/2002	Direct		6,705,980	6,706,000	32,021
31392M-KQ-4	FHLMC REMIC Ser 2461 6.500% 04/15/18 VD	07/23/2002	Merrill Lynch		3,120,000	3,000,000	13,542
31392M-TS-1	FHLMC REMIC Ser 2463 6.500% 08/15/19 VH	07/23/2002	Morgan/JP/Securities - Bonds		8,327,500	8,000,000	36,111
31392P-EG-8	FHLMC REMIC Ser 2456 6.000% 04/15/28 OF	07/18/2002	Bank of America-CMO		4,611,445	4,500,000	16,500
31392P-S3-0	FHLMC REMIC Ser 2484 6.000% 01/15/31 PD	08/02/2002	UBS, Warburg, Dillon Read		12,187,500	12,000,000	14,000
31392P-T7-0	FHLMC REMIC Ser 2476 6.000% 07/15/31 PD	07/25/2002	Morgan/JP/Securities - Bonds		11,211,969	11,110,000	53,698
31392R-3U-3	FHLMC REMIC Ser 2471 6.000% 08/15/27 EG	07/18/2002	Bank of America-CMO		4,678,960	4,576,000	22,117
31392R-4A-6	FHLMC REMIC Ser 2471 6.000% 02/15/31 EH	08/06/2002	Various		10,106,875	10,000,000	41,333
31392R-CF-6	FHLMC REMIC Ser 2469 6.000% 01/15/28 PC	07/26/2002	Goldman Sachs & Company		14,115,361	13,698,000	68,490
31392R-JJ-1	FHLMC REMIC Ser 2470 6.000% 10/15/30 QE	07/25/2002	UBS Warburg-CMO		3,028,125	3,000,000	14,500
31392R-TR-2	FHLMC REMIC Ser 2490 6.000% 02/15/14 VA	08/16/2002	Huntington Capital Corp		7,172,084	6,857,087	33,143
31392T-AW-7	FHLMC REMIC Ser 2485 6.000% 12/15/27 WD	08/15/2002	Direct		5,737,460	5,530,082	26,729
31392T-HK-6	FHLMC REMIC Ser 2488 6.000% 01/15/31 ML	08/23/2002	CS First Boston Corporation		5,599,688	5,500,000	26,583
31392T-XA-0	FHLMC REMIC Ser 2478 6.000% 09/15/27 EG	08/07/2002	Bank of America-CMO		11,334,297	11,000,000	53,167
31392T-XB-8	FHLMC REMIC Ser 2478 6.000% 03/15/31 EH	08/08/2002	Bank of America-CMO		4,034,375	4,000,000	19,333
31392U-BQ-6	FHLMC REMIC Ser 2505 6.000% 06/15/31 KE	09/18/2002	Bank of America-CMO		6,675,430	6,481,000	31,325
31392U-DT-8	FHLMC REMIC Ser 2504 6.000% 04/15/18 VB	09/16/2002	Greenwich Capital Markets Inc		5,232,400	5,080,000	24,553
31392U-KL-7	FHLMC REMIC Ser 2504 5.500% 09/15/17 N	09/25/2002	Greenwich Capital Markets Inc		1,021,719	1,000,000	4,431
31392U-NL-4	FHLMC REMIC Ser 2503 5.500% 09/15/22 Cl VB	11/18/2002	UBS, Warburg, Dillon Read		2,005,000	2,000,000	6,111
31392U-PY-4	FHLMC REMIC Ser 2501 6.000% 03/15/31 PD	09/04/2002	Morgan Stanley & Co Inc		3,076,406	3,000,000	14,500
31392V-XR-8	FHLMC Str Pass Thr Sec 3.251% 10/27/31 Ser T50 Cl A5	09/24/2002	Greenwich Capital Markets Inc		4,950,000	5,000,000	17,158
31392V-XT-4	FHLMC Str Pass-Thr Sec 3.548% 10/27/31 Ser T50 Cl A7	10/29/2002	Greenwich Capital Markets Inc		4,939,063	5,000,000	14,783
31393F-EK-8	FHLMC FSPC Ser T-53 Cl 3.776% 10/15/09 A4	11/07/2002	CS First Boston Corporation		3,980,000	4,000,000	10,489
383739-ZD-4	Government Natl Mtg 6.500% 09/16/30 Assn Ser 2001-7 Cl 0L	02/08/2002	Lehman Brothers Inc		10,071,875	10,000,000	21,667
38373V-AB-6	GNMA Ser 2002-59 Cl BE 6.000% 10/20/29	08/08/2002	Bank of America-CMO		4,109,375	4,000,000	19,333
38373W-4P-0	Government Natl Mtg 6.500% 02/20/13 Assn Ser 2002-33 Cl VH	06/13/2002	UBS, Warburg, Dillon Read		7,095,876	6,776,127	20,799
38373X-07-6	Government Natl Mtg 6.500% 02/20/13 Assn Ser 2002-30 Cl VA	06/13/2002	First Tennessee Bank NA		6,751,244	6,441,739	19,773
38373X-GK-6	GNMA REMIC Ser 2002-42 6.000% 10/20/28 Cl PD	08/01/2002	Greenwich Capital Markets Inc		4,125,625	4,000,000	3,333
38373X-JY-3	GNMA REMIC Ser 2002-46 6.000% 05/20/29 Cl PE	07/26/2002	Lehman Brothers CMO		15,450,000	15,000,000	75,000
38373X-K8-8	GNMA REMIC Ser 2002-55 6.000% 06/20/29 Cl PC	07/26/2002	Greenwich Capital Markets Inc		15,796,285	15,246,000	76,230
38373X-P3-4	GNMA Ser 2002-48 Cl VG 6.500% 12/16/12	07/12/2002	Huntington Capital Corp		4,718,549	4,477,200	23,443
3837H1-JQ-5	Government Natl Mtg 6.500% 04/20/28 Assn REMIC Ser 1998-9 ZA	07/23/2002	Morgan/JP/Securities - Bonds		8,197,500	8,000,000	36,111
3837H1-JQ-5	Government Natl Mtg 6.500% 04/20/28 Assn REMIC Ser 1998-9 ZA	12/01/2002	Interest Capitalization		219,027	219,027	
911760-GT-7	Vendee Mtg Tr REMIC 7.250% 09/15/25 Ser 1995-3 1Z	01/30/2002	Greenwich Capital Markets Inc		16,493,993	15,936,225	9,628
911760-GT-7	Vendee Mtg Tr REMIC 7.250% 09/15/25 Ser 1995-3 1Z	12/01/2002	Interest Capitalization		989,416	989,416	
911760-LQ-7	Vendee Mtg Tr REMIC 6.750% 06/15/28 Ser 1998-2 Cl 1G	06/10/2002	Greenwich Capital Markets Inc		14,511,540	14,089,036	22,700
Total United States					568,155,142	553,322,084	1,824,514
3199996 - Bonds - Special Revenues - United States					568,155,142	553,322,084	1,824,514
3199997 - Bonds - Special Revenues - Canada					0	0	0
3199998 - Bonds - Special Revenues - Other Countries					0	0	0
3199999 - Total - Bonds - Special Revenue					568,155,142	553,322,084	1,824,514
Public Utilities (unaffiliated)							
United States							
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
010392-EA-2	Alabama Power Co Nt 4.700% 12/01/10	11/20/2002	Goldman Sachs & Company		1,994,300	2,000,000	
144141-BV-9	Carolina Pwr & Lt Co 7.875% 04/15/04 1st Mtg Nt	08/20/2002	Spear Leeds		1,372,560	1,290,000	36,120
172476-AA-1	Cinergy Global 6.200% 11/03/08 Resources Sr Nt	02/21/2002	Dain Rauschar Inc		1,024,590	1,000,000	19,461
202795-EC-0	Commonwealth Edison Co 8.250% 10/01/06 1st Mtg Nt Ser 76	08/20/2002	McDonald & Co Sec Inc		1,296,958	1,130,000	36,772
209111-CX-9	Consolidated Edison Co 6.250% 02/01/08 NY Inc Deb Ser 98-A	07/30/2002	Various		1,610,466	1,520,000	29,778
209111-DE-0	Consolidated Edison Co 8.125% 05/01/10 NY Inc Deb	07/17/2002	SBC Warburg Dillon Read		2,299,580	2,000,000	36,563
283677-AU-6	El Paso Elec Co 1st 9.400% 05/01/11 Mtg Bond Ser E	02/26/2002	Salomon Smith Barney		2,216,100	2,000,000	62,667
293489-AA-8	Enogex Inc Sr Nt 8.125% 01/15/10	03/13/2002	McDonald & Co Sec Inc		1,043,590	1,000,000	14,219
293791-AB-5	Enterprise Products 7.500% 02/01/11 Ptnrs LP Nt	07/15/2002	Goldman Sachs & Company		4,213,110	4,000,000	137,708
294549-AG-5	Equitable Resources 5.150% 11/15/12 Inc Nt	11/07/2002	Morgan/JP/Securities - Bonds		998,920	1,000,000	
37333H-AA-0	Georgia Power Cap Tr 4.875% 11/01/42 Vl Trust Pfd/Jr Sub Nt	10/30/2002	Lehman Brothers Inc		3,978,200	4,000,000	
41987Q-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
45138L-AK-9	Idaho Power Corp 1st 4.750% 11/15/12 Mtg Bd	11/12/2002	Bank One Capital Markets		1,978,960	2,000,000	
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
484168-AA-7	Kaneb Pipe Line Op 7.750% 02/15/12 Ptnrsh LP Sr Nt	02/15/2002	Bank of America Bisd Dealer		2,000,000	2,000,000	
49337E-AB-6	Keyspan Gas East MT Nt 6.900% 01/15/08	07/08/2002	Various		4,267,550	4,000,000	49,833
5574A0-AA-5	Madison Gas & Electric 6.580% 04/01/12 Co Mtg Nt	11/22/2002	UBS, Warburg, Dillon Read		2,223,980	2,000,000	20,471

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
594457-BH-5	Michigan Cons Gas Co 7.060% 05/01/12 1st Mtg Ser B	03/04/2002	ABN Amro Sec (USA) Inc		1,480,276	1,400,000	9,884
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
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
629377-AM-4	NRG Energy Inc Sr Nt 6.750% 07/15/06	02/15/2002	CS First Boston Corporation		1,953,840	2,000,000	13,500
637432-CQ-6	National Rural 6.000% 05/15/06 Utilities Coll Tr Nt	02/07/2002	Various		6,568,660	6,500,000	88,417
653522-CV-2	Niagara Mohawk Pwr 7.750% 05/15/06 Corp 1st Mtg	09/05/2002	Various		4,993,595	4,540,000	110,756
664785-AF-9	Northern Border 7.100% 03/15/11 Partners Nt	02/20/2002	Bank of America BIRD Dealer		984,520	1,000,000	31,556
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
668074-AG-2	Northwestern Corp Nt 7.875% 03/15/07	10/29/2002	Tax Free Exchange		999,524	1,000,000	9,625
69351U-AB-9	PPL Electric Utilities 6.250% 08/15/09 1st Mtg Bd	11/22/2002	Various		3,250,642	3,060,000	71,977
69363F-BJ-0	PSI Energy Inc 1st Mtg 6.370% 09/09/08 Bd Ser B	08/06/2002	RBC Dominion Securities		1,048,170	1,000,000	30,788
695114-BM-9	Pacificorp 1st Mtg Bd 5.650% 11/01/06	02/05/2002	Pressprich R W		4,075,506	4,050,000	63,563
70090*-AJ-3	Park Water Co 1st Mtg 7.320% 05/01/14 Bd	05/30/2002	Direct		1,500,000	1,500,000	
723484-AB-7	Pinnacle West Cap Corp 6.400% 04/01/06 Sr Nt	02/26/2002	Salomon Smith Barney		3,669,601	3,610,000	96,267
737679-CH-1	Potomac Elec Pwr Co 6.250% 10/15/07 1st Mtg Bd	09/04/2002	Merrill Lynch		2,176,800	2,000,000	50,000
826418-AV-1	Sierra Pacific Power 8.000% 06/01/08 Co Sec GNR Nt Ser A	02/01/2002	Tax Free Exchange		2,997,812	3,000,000	40,000
845437-AR-3	Southwestern Elec 7.000% 09/01/07 Power 1st Mtg Bd Ser X	07/11/2002	Morgan Stanley & Co Inc		3,217,140	3,000,000	78,750
86765B-AB-5	Sunoco Logistics Ptnrs 7.250% 02/15/12 Op LP Nt	08/12/2002	Tax Free Exchange		1,987,027	2,000,000	74,111
902690-AD-1	UGI Utilities Inc MT 7.170% 06/15/07 Nt Ser B	09/25/2002	Raymond James & Assoc Inc		1,096,410	1,000,000	26,888
902690-AH-2	UGI Utilities Inc MT 5.530% 09/25/12 Nt	09/20/2002	Wachovia Capital Markets Inc		1,250,000	1,250,000	
906548-BJ-0	Union Elec Co 1st Mtg 7.375% 12/15/04	08/06/2002	Lehman Brothers Inc		2,175,620	2,000,000	22,125
910637-M*-5	United Illuminating Co 4.420% 12/17/07 Sr Nt	12/12/2002	Morgan/JP/Securities - Bonds		6,000,000	6,000,000	
Total United States					103,184,177	99,125,000	1,592,360
Canada							
44881H-DZ-4	Hydro-Quebec MT Nt 6.920% 04/07/05	10/03/2002	UBS, Warburg, Dillon Read		1,097,000	1,000,000	28,449
Total Canada					1,097,000	1,000,000	28,449
Other Country							
05257H-AB-7	Australian Gas Lt Co 6.400% 04/15/08 Nt	02/06/2002	Dain Rauschar Inc		1,029,630	1,000,000	20,622
125148-AB-2	CE Electric UK Funding 6.995% 12/30/07 Sr Nt 144A	02/25/2002	Various		3,109,680	3,000,000	17,876
126404-AB-8	CSW Investments Sr Nt 7.450% 08/01/06	01/15/2002	UBS, Warburg, Dillon Read		2,130,980	2,000,000	69,119
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
60369@-AC-0	Anglian Water Services 7.010% 07/25/08 Fin plc Sr Nt Ser C US\$	09/24/2002	Tax Free Exchange		10,000,000	10,000,000	114,886
Total Other Country					18,279,130	18,000,000	225,752
3899996 - Bonds - Public Utilities - United States					103,184,177	99,125,000	1,592,360
3899997 - Bonds - Public Utilities - Canada					1,097,000	1,000,000	28,449
3899998 - Bonds - Public Utilities - Other Countries					18,279,130	18,000,000	225,752
3899999 - Total - Bonds - Public Utilities					122,560,307	118,125,000	1,846,561
Industrial & Miscellaneous							
United States							
000000-00-0	Siemens Cap Corp Gtd 6.000% 02/11/08 Nt	12/03/2002	Various		11,903,520	11,000,000	523,500
000759-CN-8	American Business Fin 5.850% 02/15/19 Svcs Inc Ser 2002-2 CI A6	06/07/2002	CS First Boston Corporation		9,249,017	9,250,000	39,081
000759-CR-9	American Business Fin 6.285% 06/15/33 Svcs Inc Ser 2002-2 CI M1	06/07/2002	CS First Boston Corporation		2,999,312	3,000,000	13,618
000759-CV-0	American Business Fin 5.402% 09/15/33 Svcs Inc Ser 2002-3 CI M1	09/19/2002	CS First Boston Corporation		4,999,955	5,000,000	18,757
00077B-KS-1	ABN AMRO Mtg Corp Ser 7.000% 09/25/29 1999-6 CI A7	03/14/2002	Piper Jaffray Inc		5,109,375	5,000,000	17,500
00077B-ZZ-9	ABN AMRO Mtg Corp Ser 6.500% 01/25/32 2001-8 CI 4A8	05/30/2002	Lehman Brothers Inc		5,100,000	5,000,000	27,083
00253C-HS-9	Aames Mtg Tr Ser 6.972% 06/25/32 2002-1 CI M1	03/14/2002	Greenwich Capital Markets Inc		2,000,000	2,000,000	10,458
003723-AA-1	ABN Amro NA Holding Co 6.523% 12/01/49 Bd	09/17/2002	Lehman Brothers Inc		2,000,000	2,000,000	
013068-AC-5	Alberto Culver Co Deb 6.375% 06/15/28	09/23/2002	First Albany Corporation		2,210,000	2,000,000	35,771
013068-AD-3	Alberto Culver Co Nt 8.250% 11/01/05	10/03/2002	First Albany Corporation		4,535,600	4,000,000	143,917
01849Q-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	
01877K-AB-9	Alliance Pipeline LP 6.996% 12/31/19 Sr Nt	06/05/2002	Dain Rauschar Inc		83,372		2,601
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	
02359@-AD-3	AMERCO Real Estate Co 9.030% 04/30/12 Sr Nt	05/15/2002	Fleet Securities		3,000,000	3,000,000	
023650-AJ-3	America West Airlines 8.370% 04/02/07 Enhanced Equip Tr Clf 2001-1C	04/01/2002	Tax Free Exchange		2,863,471	2,863,471	119,171
02378J-AT-5	American Airlines AMR 7.377% 05/23/19 EETC Ser 2001-1 CI B	02/18/2002	Direct		2,299,726	2,267,723	39,499
02378J-AU-2	American Airlines AMR 7.379% 05/23/16 EETC Ser 2001-1C	02/18/2002	Direct		3,565,817	3,565,817	62,126
02635P-RD-7	American General Fin 5.910% 06/12/06 MT Nt Ser F	08/26/2002	CS First Boston Corporation		1,054,630	1,000,000	21,998
026609-AL-1	American Home Prods 6.250% 03/15/06 Corp Nt	02/22/2002	Pressprich R W		3,137,310	3,000,000	84,375
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
03760A-AC-5	Apogent Technologies 8.000% 04/01/11 Inc Sr Nt Ser B	09/26/2002	Morgan/JP/Securities - Bonds		2,555,479	2,225,000	
038522-AC-2	Aramark Services Inc 7.000% 07/15/06 Nt	09/04/2002	Morgan Stanley & Co Inc		2,087,840	2,000,000	21,000
038522-AF-5	Aramark Services Inc 7.000% 05/01/07 Gtd Nt	10/11/2002	Wachovia Capital Markets Inc		1,047,010	1,000,000	34,028
038522-AG-3	Aramark Services Inc 6.375% 02/15/08 Gtd Nt	09/26/2002	Goldman Sachs & Company		1,021,140	1,000,000	6,552

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
03937R-A*-3	Arch Chemicals Inc Sr 7.940% 03/20/07 Nt	03/20/2002	Morgan/JP/Securities - Bonds		3,917,522	4,000,000	
039483-AQ-5	Archer-Daniels-Midland 5.870% 11/15/10 Co Deb	11/19/2002	Bank of America BISS Dealer		1,603,005	1,500,000	1,712
04033#-AB-5	Arias Acquisitions Inc 8.730% 11/08/08 Tm Loan Tr B	11/08/2002	BA Securities		1,000,000	1,000,000	
040420-BF-7	Aristar Inc Sr Nt 7.250% 06/15/06	07/11/2002	McDonald & Co Sec Inc		1,659,337	1,525,000	9,521
045380-B@-0	Asplundh Tree Expert 4.290% 12/18/09 Co Sr Nt	12/18/2002	Wachovia Capital Markets Inc		14,000,000	14,000,000	
049560-AB-1	Atmos Energy Corp Nt 7.375% 05/15/11	10/08/2002	CS First Boston Corporation		1,157,480	1,000,000	29,910
054303-AM-4	Avon Prods Inc Sr Nt 7.150% 11/15/09	09/23/2002	Dain Rauschar Inc		1,736,160	1,500,000	39,027
057224-AJ-6	Baker Hughes Inc Sr Nt 6.250% 01/15/09	08/06/2002	Various		3,139,580	3,000,000	30,729
057224-AS-6	Baker Hughes Inc Sr Nt 6.000% 02/15/09	07/24/2002	Various		6,047,320	6,000,000	100,000
05947U-HN-1	Banc of America Comm 5.271% 07/11/43 Mtg Inc Ser 2002-2 Cl B	08/26/2002	Bank of America-CMO		5,025,153	5,000,000	6,589
05947U-HP-6	Banc of America Comm 5.315% 07/11/43 Mtg Inc Ser 2002-2 Cl C	08/26/2002	Bank of America-CMO		5,025,021	5,000,000	6,644
060506-AZ-5	Bank of America Mtg 6.500% 03/25/29 Sec Ser 1999-1 Cl A24	08/02/2002	Bank of America BISS Dealer		3,088,594	3,000,000	3,250
06050H-BL-1	Bank of America Mtg 6.500% 01/25/32 Sec Ser 2001-12 Cl 1A3	03/01/2002	Bank of America BISS Dealer		5,965,265	5,834,000	5,267
06423R-AJ-5	Bank One Issuance Tr 1.540% 06/15/10 Ser 2002-A5 Cl A5	11/01/2002	Bank One Capital Markets		5,000,000	5,000,000	
067383-AA-7	Bard (C R) Inc Nt 6.700% 12/01/26	10/22/2002	Various		2,371,901	2,275,000	51,664
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	
071813-AS-8	Baxter Intl Inc Nt 5.250% 05/01/07	07/19/2002	Various		6,066,340	6,000,000	76,417
07274A-AA-9	Bayer 2002-A Pass 6.100% 01/02/13 Through Tr PTC	01/24/2002	Salomon Smith Barney		12,834,000	12,834,000	
07384Y-AW-6	Bear Stearns ABS Inc 7.430% 09/25/31 Ser 2001-AC1 Ser IA5	03/11/2002	Raymond James & Assoc Inc		7,234,063	7,000,000	26,005
075816-AA-6	Beckman Instruments 7.050% 06/01/26 Inc Nt	03/07/2002	UBS, Warburg, Dillon Read		3,182,160	3,000,000	59,338
075887-AM-1	Becton Dickinson & Co 6.900% 10/01/06 Nt	07/30/2002	Dain Rauschar Inc		540,805	500,000	11,596
079867-AQ-0	BellSouth Telecom Inc 6.300% 12/15/15 Deb	06/11/2002	McDonald & Co Sec Inc		3,147,791	3,097,670	97,035
093662-AA-2	Block Financial Corp 6.750% 11/01/04 Sr Nt	10/07/2002	Various		2,351,533	2,210,000	51,609
093662-AB-0	Block Financial Corp 8.500% 04/15/07 Sr Nt	10/16/2002	Various		4,612,990	4,000,000	73,431
101137-AA-5	Boston Scientific Corp 6.625% 03/15/05 Nt	11/14/2002	Various		3,941,963	3,675,000	40,891
103043-B*-5	Bowne & Co Inc Sr 7.310% 01/30/12 Unsec Nt	02/05/2002	Nesbitt-Burns Securities Inc		3,047,466	3,000,000	
125906-A*-8	CSS Industries Inc Sr 4.480% 12/12/09 Nt	12/12/2002	PNC Capital Markets		7,000,000	7,000,000	
126410-LE-7	CSX Transportation Inc 7.820% 04/01/11 ETC	07/24/2002	Dain Rauschar Inc		2,195,754	1,900,000	48,701
12669C-E3-0	CWMBS Inc Ser 2002-8 6.250% 09/25/32 Cl A8	06/17/2002	Greenwich Capital Markets Inc		8,358,415	8,075,764	37,855
12669C-TF-7	CWMBS Inc Ser 2002-3 6.000% 05/25/17 Cl 2A2	07/31/2002	Legg Mason Wood Walker Inc		3,031,406	3,000,000	2,000
12680@-AD-2	Cabelas Inc Sr Nt Ser 4.950% 09/05/09 A	09/05/2002	SPP Hambro		4,000,000	4,000,000	
131366-AK-2	Calstrs Tr Ser 2002-C6 4.463% 11/20/14 Cl A3	11/20/2002	Lehman Brothers Inc		5,024,983	5,000,000	
131366-AM-8	Calstrs Tr Ser 2002-C6 4.674% 11/20/14 Cl C3	11/20/2002	Lehman Brothers Inc		3,014,822	3,000,000	
14040K-AH-1	Capital One Master Tr 6.310% 06/15/11 Ser 1998-1 A	03/21/2002	Bank of America BISS Dealer		8,205,000	8,000,000	15,424
141749-AA-9	Carey Comm Mtg Tr Ser 5.970% 08/20/19 2002-1 Cl A	08/27/2002	Direct		10,947,058	10,947,058	
141784-AH-1	Cargill Inc MT Nt 6.880% 03/05/07	07/15/2002	Dain Rauschar Inc		1,599,900	1,500,000	18,060
144285-AE-3	Carpenter Technology 7.625% 08/15/11 Corp Nt Ser C	01/03/2002	Dain Rauschar Inc		991,190	1,000,000	30,712
144285-AE-3	Carpenter Technology 7.625% 08/15/11 Corp Nt Ser C	01/23/2002	Tax Free Exchange		2,983,174	3,000,000	101,667
149123-BC-4	Caterpillar Inc Deb 9.375% 08/15/11	11/01/2002	Morgan Stanley & Co Inc		1,290,870	1,000,000	21,094
15189@-AA-7	Centerpoint Anchorage 7.899% 09/15/22 Tr CTL Lease Bkd PTC	09/18/2002	SPP Hambro		3,979,234	3,979,234	
161626-ZZ-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
16162T-MT-0	Chase Mtg Fin Corp Ser 6.750% 08/25/29 1999-S10 Cl A13	03/22/2002	Salomon Smith Barney		7,063,438	7,000,000	34,125
17248R-AC-0	Cingular Wireless Sr 5.625% 12/15/06 Nt	09/11/2002	Tax Free Exchange		1,960,818	2,000,000	26,875
172850-BB-4	CIT RV Tr Ser 1999-A 6.440% 03/15/17 Cl B	07/16/2002	Bank One Capital Markets		4,120,000	4,000,000	2,862
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
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
172953-QH-7	Citicorp Mtg Sec Corp 6.250% 10/25/29 Ser 1999-8 A6	02/04/2002	First Tennessee Bank NA		5,050,000	5,000,000	5,208
17303C-BM-2	Citibank Master Cr 5.875% 03/10/11 Card Tr I Ser 1999-2 Cl A	03/20/2002	Morgan/JP/Securities - Bonds		8,000,000	8,000,000	19,583
184502-AM-4	Clear Channel 6.000% 11/01/06 Communications Sr Sub Nt	02/27/2002	Bank of America BISS Dealer		4,890,710	5,000,000	106,667
189054-AC-3	Clorox Co Nt 6.125% 02/01/11	12/20/2002	Various		3,731,635	3,500,000	84,049
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
20046F-AE-0	COMM Ser 2001-J2A Cl 6.096% 07/16/34 A2	03/22/2002	Dain Rauschar Inc		1,933,125	2,000,000	8,805
216831-AD-9	Cooper Tire & Rubber 7.750% 12/15/09 Co Nt	01/31/2002	Bank of America BISS Dealer		3,020,040	3,000,000	32,292
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
224051-AG-7	Cox Radio Inc Sr Nt 6.625% 02/15/06	01/04/2002	UBS, Warburg, Dillon Read		2,021,640	2,000,000	53,000
23719E-AA-1	Darden Restaurants Inc 7.450% 04/01/11 MT Nt	11/13/2002	CS First Boston Corporation		1,139,310	1,000,000	9,726
248019-AC-5	Deluxe Corp Nt 5.000% 12/15/12	12/06/2002	Various		3,383,781	3,400,000	417
25247D-AB-7	Dial Corp Nt 7.000% 08/15/06	08/19/2002	Spear Leeds		1,059,730	1,000,000	1,361
25466K-DJ-5	Discover Card Mstr Tr 1.640% 01/15/08 I Ser 2001-1 Cl A	11/19/2002	CS First Boston Corporation		5,018,750	5,000,000	1,557
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	
25468P-AY-2	Disney Walt Co MT Nt 5.620% 12/01/08	02/14/2002	Dain Rauschar Inc		2,914,230	3,000,000	36,998
25468P-BX-3	Disney Walt Co Nt 6.375% 03/01/12	02/21/2002	Morgan/JP/Securities - Bonds		997,810	1,000,000	
257870-BH-1	Donnelly Corp Sr Nt 6.770% 04/01/09	03/07/2002	Direct		3,000,000	3,000,000	

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
257870-C*-4	Donnelly Corp Sr Nt 7.230% 04/01/12	03/07/2002	Direct		3,000,000	3,000,000	
270319-AC-0	Earthgrains Co Nt 8.500% 08/01/05	08/16/2002	Morgan Stanley & Co Inc		4,430,400	3,900,000	18,417
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
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	
291011-AH-7	Emerson Elec Co Nt 5.850% 03/15/09	07/17/2002	Morgan Stanley & Co Inc		2,045,960	2,000,000	41,275
293562-AB-0	Enron Oil & Gas Co Nt 6.500% 09/15/04	09/18/2002	Pressprich R W		521,040	500,000	722
294754-AS-5	Equity One ABS Inc Ser 6.282% 08/01/32 2002-1 CI M1	02/15/2002	Wachovia Capital Markets Inc		4,999,995	5,000,000	22,685
31331F-AY-7	Federal Express Corp 6.845% 01/15/19 EETC Ser 98-1 B	04/10/2002	Piper Jaffray Inc		1,991,777	1,991,777	34,084
31746*-AL-8	Financial Federal 5.920% 08/30/06 Credit Inc Sr Nt Ser B2	08/30/2002	BA Securities		3,000,000	3,000,000	
319963-AE-4	First Data Corp Nt 4.700% 11/01/06	07/09/2002	Bear Stearns Securities Corp		3,998,280	4,000,000	36,817
336294-AH-6	First Security Corp Sr 6.875% 11/15/06 Nt	08/09/2002	CS First Boston Corporation		1,774,896	1,600,000	27,194
33901H-BE-2	Fleet Credit Card 1.560% 04/15/10 Master Trust Ser 2002-B CI A	11/18/2002	CS First Boston Corporation		5,000,000	5,000,000	5,598
343861-AK-6	Fluor Corp (Massey 6.950% 03/01/07 Energy Co) Nt	03/25/2002	Dain Rauschar Inc		976,610	1,000,000	5,213
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
349631-AF-8	Fortune Brands Inc Nt 6.250% 04/01/08	09/23/2002	Merrill Lynch		2,225,700	2,000,000	60,764
36158G-DK-1	GE Cap Mtg Serv Inc 6.750% 06/25/28 Ser 1998-9 CI A18	06/07/2002	Greenwich Capital Markets Inc		8,063,456	7,880,000	16,253
364760-AG-3	Gap Inc Nt 10.550% 12/15/08	05/24/2002	Tax Free Exchange		3,527,143	3,500,000	156,567
369622-CM-5	General Elec Cap Corp 8.750% 05/21/07 Deb	11/22/2002	Bank of America BIRD Dealer		2,251,996	1,898,000	2,768
369626-ZY-3	General Elec Cap Corp 5.450% 01/15/13 Nt	12/03/2002	UBS, Warburg, Dillon Read		996,910	1,000,000	
369626-ZZ-0	General Elec Cap Corp 4.250% 01/15/08 Nt	12/03/2002	Deutsche Bank Securities		4,969,550	5,000,000	
37033L-FR-2	General Mills Inc MT 7.468% 10/15/22 Nt Ser F	10/04/2002	Morgan Stanley & Co Inc		3,247,260	3,000,000	
377316-AD-6	Glatfelter P H Co Nt 6.875% 07/15/07	05/20/2002	Bear Stearns Securities Corp		1,013,190	1,000,000	24,444
38141G-BU-7	Goldman Sachs Group 6.600% 01/15/12 Inc Sr Nt	02/01/2002	Goldman Sachs & Company		1,013,000	1,000,000	4,767
413086-AB-5	Harman Intl Sr Nt 7.320% 07/01/07	04/25/2002	Dain Rauschar Inc		6,656,566	6,600,000	128,425
42346#-AA-9	Helmerich/Payne Intl 5.510% 08/15/07 Drilling Sr Nt Ser A	10/15/2002	Bankers Trust/BOCM		2,087,290	2,000,000	
42346#-AB-7	Helmerich/Payne Intl 5.910% 08/15/09 Drilling Sr Nt Ser B	10/15/2002	Bankers Trust/BOCM		1,500,000	1,500,000	
43708A-AC-6	Home Eq Mtg Ln Asset 6.920% 05/27/33 Bkd Tr Ser SPMD 2002-A CI AF3	07/30/2002	Merrill Lynch		8,080,059	7,832,000	7,272
43708A-AD-4	Home Eq Mtg Ln Asset 6.372% 05/25/33 Bkd Tr Ser SPMD 2002-A CI AF6	03/26/2002	CS First Boston Corporation		4,000,000	4,000,000	2,124
438499-AA-3	Honeywell En Sav Perf 6.100% 12/01/15 Ctrctr PTC	10/22/2002	Direct		5,500,000	5,500,000	
440452-AD-2	Hormel Foods Corp Nt 6.625% 06/01/11	06/26/2002	Raymond James & Assoc Inc		2,127,660	2,000,000	11,042
440452-AD-2	Hormel Foods Corp Nt 6.625% 06/01/11	01/14/2002	Tax Free Exchange		4,018,015	4,000,000	31,653
44183R-AE-7	Household Pvt Label Cr 5.500% 01/18/11 Cd Tr Ser 2002-1 CI A	03/22/2002	Bankers Trust/BOCM		7,989,320	8,000,000	
448574-AA-1	Hyatt Equities LLC Sr 6.875% 06/15/07 Nt	06/12/2002	Morgan/JP/Securities - Bonds		4,988,150	5,000,000	
449848-AF-7	I-Preferred Term Sec 5.000% 12/11/32 Ltd Sr Nt Fix-to-Float Ser A3	11/22/2002	First Tennessee Bank NA		5,000,000	5,000,000	
45167R-AD-6	IDEX Corp Sr Nt 6.875% 02/15/08	11/01/2002	Merrill Lynch		2,095,800	2,000,000	30,938
45254T-KR-4	IMPAC Secd Assets CMN 6.750% 04/25/32 Owner Tr Ser 2002-1 CI A15	01/29/2002	Bear Stearns Securities Corp		4,999,122	5,000,000	28,125
459200-AW-1	International Bus 4.875% 10/01/06 Machs Corp Nt	07/01/2002	Various		6,044,880	6,000,000	76,375
459668-B*-9	International Hs 5.200% 10/28/12 Pancakes Inc Sr Nt	10/28/2002	SPP Hambro		7,000,000	7,000,000	
478366-AH-0	Johnson Controls Inc 6.300% 02/01/08 Nt	06/24/2002	Dain Rauschar Inc		1,845,778	1,750,000	44,713
478366-AK-3	Johnson Controls Inc 5.000% 11/15/06 Nt	07/16/2002	Various		3,884,832	3,900,000	45,222
482620-AV-3	KN Energy Inc Sr Nt 6.800% 03/01/08	08/27/2002	CS First Boston Corporation		2,128,340	2,000,000	67,622
49337W-AB-6	Keyspan Corp Nt 7.625% 11/15/10	06/12/2002	Salomon Smith Barney		1,109,440	1,000,000	6,778
494550-AK-2	Kinder Morgan Energy 7.125% 03/15/12 Ptnrs LP Nt	08/22/2002	Salomon Smith Barney		1,861,895	1,750,000	56,456
494553-AB-6	Kinder Morgan Inc Sr 6.500% 09/01/12 Nt	11/22/2002	Tax Free Exchange		1,495,819	1,500,000	23,021
500236-A#-1	Kohler Co Sr Nt 6.590% 04/24/10	04/24/2002	BA Securities		2,000,000	2,000,000	
50026*-AA-3	Kohls Corp Cr Tenant 7.600% 12/15/22 Lease (Shelby MI)	09/11/2002	Blair William & Company		1,050,916	994,743	
501921-A*-1	LTV Corp Sr Secd Term 6.044% 10/31/04 Loan	09/30/2002	Tax Free Exchange		861,667	861,667	1,080
505336-B*-7	LazBoy Chair Co Sr 5.250% 12/19/12 Nt	12/19/2002	SPP Hambro		4,000,000	4,000,000	
518439-AA-2	Estee Lauder Cos Sr Nt 6.000% 01/15/12	07/23/2002	SBC Warburg Dillon Read		2,534,811	2,435,000	4,464
524660-C#-2	Leggett & Platt Inc MT 6.250% 09/09/08 Nt Ser C	02/12/2002	Dain Rauschar Inc		4,524,930	4,500,000	113,281
52610*-AJ-2	Lennox Intl Inc Sr 7.060% 07/06/05 Prom Nt	02/15/2002	Lehman Brothers Inc		5,072,250	5,000,000	72,561
532491-AC-1	Lilly Inds Inc Sr Nt 7.750% 12/01/07	06/28/2002	First Albany Corporation		2,463,210	2,250,000	15,500
53354#-AC-1	Lincoln Electric 6.360% 03/12/12 Holdings Sr Nt	03/12/2002	PNC Capital Markets		4,000,000	4,000,000	
549271-AC-8	Lubrizon Corp Nt 5.875% 12/01/08	01/24/2002	Pressprich R W		1,988,160	2,000,000	18,931
55262T-EB-5	MBNA Master Credit 5.900% 08/15/11 Card Tr Ser 1999-B CI A	03/20/2002	Morgan/JP/Securities - Bonds		10,054,688	10,000,000	16,389
55264T-AQ-4	MBNA Master Credit 4.950% 06/15/09 Card Tr Ser 2002-A1 CI A	01/23/2002	CS First Boston Corporation		9,998,788	10,000,000	
55265K-AE-9	Master Asset Sec Tr 6.750% 11/25/31 Ser 2001-1 CI A5	02/28/2002	Merrill Lynch		6,148,125	6,000,000	4,500
552673-AV-7	MCI Communications 6.950% 08/15/06 Corp Sr Nt	03/07/2002	Lehman Brothers Inc		1,911,280	2,000,000	10,425
5526E0-AJ-2	MBNA America Bk NA Bk 6.500% 06/20/06 Nt	05/29/2002	Dain Rauschar Inc		1,588,957	1,540,000	45,323
56633#-AG-8	Marcus Corp Sr Nt 7.660% 04/01/09	04/02/2002	BA Securities		4,392,753	4,500,000	
571900-AQ-2	Marriott Intl Inc Nt 7.875% 09/15/09 Ser C	08/14/2002	Dain Rauschar Inc		1,132,420	1,000,000	33,688
571900-AU-3	Marriott Intl Inc Nt 7.000% 01/15/08 Ser E	03/15/2002	Direct		2,002,180	2,000,000	25,278

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
57859H-BS-2	Maytag Corp MT Nt Ser 6.875% 03/31/06 D	02/05/2002	Bankers Trust/BOCM		2,595,425	2,500,000	60,634
58017D-DY-3	McDonnell Douglas 6.920% 04/01/08 Finance Corp MT Sr Nt Ser X	05/22/2002	Dain Rauschar Inc		2,981,081	2,825,000	39,641
58017D-EY-2	McDonnell Douglas 7.220% 01/27/10 Finance Corp Sr Nt Ser X	05/06/2002	Goldman Sachs & Company		2,109,240	2,000,000	21,660
581557-AT-2	McKesson Corp Deb 6.400% 03/01/08	09/17/2002	Dain Rauschar Inc		6,264,270	6,000,000	161,600
58528#-DS-3	Meijer Inc 1st Mtg 6.960% 12/01/11 Bond Ser B-1	06/20/2002	Dain Rauschar Inc		2,507,131	2,406,330	8,839
589929-XW-3	Merrill Lynch Mtg 6.550% 02/25/31 Investors Ser 2002-AFC1 CI AF3	01/25/2002	Merrill Lynch		1,999,569	2,000,000	13,100
589929-XY-9	Merrill Lynch Mtg 6.580% 09/25/32 Investors Ser 2002-AFC1 CI MF1	10/16/2002	Greenwich Capital Markets Inc		5,181,250	5,000,000	18,278
589929-XZ-6	Merrill Lynch Mtg 7.320% 09/25/32 Investors Ser 2002-AFC1 CI MF2	01/25/2002	Merrill Lynch		1,999,195	2,000,000	14,640
589929-YM-4	Merrill Lynch Mtg 6.160% 12/25/31 Investors Ser 2002-A1 CI 2A3	02/19/2002	Merrill Lynch		4,048,438	4,000,000	13,347
608190-AE-4	Mohawk Inds Inc Nt Ser 6.500% 04/15/07 C	08/08/2002	McDonald & Co Sec Inc		1,072,240	1,000,000	23,653
608190-AE-4	Mohawk Inds Inc Nt Ser 6.500% 04/15/07 C	06/18/2002	Tax Free Exchange		5,526,776	5,500,000	75,472
61166W-AA-9	Monsanto Co Nt 7.375% 08/15/12	08/09/2002	Salomon Smith Barney		1,988,300	2,000,000	
61744A-AD-2	Morgan Stanley TRACERS 4.037% 09/15/11 Nt	01/01/2002	Morgan Stanley & Co Inc		29,304,851	27,456,000	511,267
62827G-AA-3	Mutual Fund Fee Tr XIX 6.440% 12/01/09 Ser 2002-1 CI A	01/29/2002	Salomon Smith Barney		3,364,653	3,364,653	
62886E-AB-4	NCR Corp Nt 7.125% 06/15/09	06/19/2002	Various		5,017,600	5,000,000	7,125
65119Q-BE-2	Newell Co MT Nt 6.350% 07/15/28	09/30/2002	Various		3,638,855	3,500,000	24,165
654106-AB-9	Nike Inc Sr Nt 5.500% 08/15/06	07/10/2002	Spear Leeds		2,070,188	1,998,000	45,788
66937R-PP-8	Norwest Asset 6.500% 04/25/29 Securities Corp Ser 1999-8 CI A3	07/23/2002	Legg Mason Wood Walker Inc		1,928,914	1,877,288	8,474
670346-AC-9	Nucor Corp Sr Nt 4.875% 10/01/12	09/26/2002	Wachovia Capital Markets Inc		6,996,150	7,000,000	
679574-AG-8	Old Dominion Elec 1st 6.210% 12/01/28 Mtg Bd	12/12/2002	Morgan/JP/Securities - Bonds		2,000,000	2,000,000	
67982X-AB-4	Old Kent Bank Nt 7.750% 08/15/10	08/01/2002	Goldman Sachs & Company		2,224,860	2,000,000	73,625
68217#-AA-0	Omni Source Corp Sr Nt 6.750% 09/24/09	09/24/2002	Bank One Capital Markets		4,146,556	4,000,000	
68619A-AN-7	Origen Manufactured 6.170% 12/15/23 Hsg Ser 2002-A CI A3	03/06/2002	CS First Boston Corporation		1,999,359	2,000,000	8,912
693320-K*-3	PHH Holdings Sr Nt 7.550% 05/01/07	05/03/2002	Various		7,000,000	7,000,000	
69362B-AC-6	PSEG Power LLC Sr Nt 6.875% 04/15/06	02/21/2002	Morgan Stanley & Co Inc		1,284,989	1,245,000	31,147
69563N-AA-1	PaineWebber(CircuitCityStores) PTC Ser 1996-A CI 1 8.387% 08/01/18	04/15/2002	Piper Jaffray Inc		1,651,624	1,738,936	8,912
701094-AF-1	Parker-Hannifin Corp 7.300% 05/15/11 Nt	04/03/2002	Lehman Brothers Inc		3,124,230	3,000,000	86,992
70109H-AA-3	Parker-Hannifin Corp 7.330% 06/15/07 MT Nt	06/18/2002	UBS, Warburg, Dillon Read		6,524,520	6,000,000	7,330
709631-AB-1	Pentair Inc Sr Nt 7.850% 10/15/09	08/15/2002	Dain Rauschar Inc		3,026,525	2,750,000	74,084
71343X-AA-2	PepsiAmericas Inc MT 5.950% 02/15/06 Nt	01/08/2002	Dain Rauschar Inc		3,069,090	3,000,000	72,392
724477-AJ-3	Pitney Bowes Cr Corp 8.550% 09/15/09 Deb	08/26/2002	Merrill Lynch		1,860,489	1,585,000	61,736
725701-C*-5	Pittston Co Sr Nt 7.170% 04/11/08	04/11/2002	CS First Boston Corporation		3,000,000	3,000,000	
740417-AB-6	Preferred Term Sec Ltd 3.210% 07/03/32 VI Flt Rate Mezz Nt	06/14/2002	First Tennessee Bank NA		5,000,000	5,000,000	
742741-AA-9	Proctor & Gamble ESOP 9.360% 01/01/21 Deb Ser A	11/21/2002	Bank of America BIRD Dealer		3,367,450	2,500,000	94,250
74730*-AG-7	Quad/Graphics Inc Nt 7.140% 09/01/10 Ser 95-1 A	06/28/2002	First Albany Corporation		4,971,552	4,800,000	111,384
74835W-AA-3	Questar Gas Co MT Nt 6.300% 10/01/12 Ser D	06/14/2002	Dain Rauschar Inc		1,501,725	1,500,000	20,475
74913R-AB-7	Qwest Services Corp Nt 13.500% 12/15/10	12/26/2002	Taxable Exchange		575,280	544,000	
74932#-AA-2	RC Cement Holding Co 6.600% 05/29/10 Sr Nt	05/29/2002	Merrill Lynch		5,000,000	5,000,000	
74985@-AB-8	RPM International Inc 6.610% 11/15/06 Sr Nt	11/20/2002	Tax Free Exchange		6,000,000	6,000,000	5,508
758202-AA-3	Reed Elsevier Cap Inc 6.125% 08/01/06 Nt	04/17/2002	UBS, Warburg, Dillon Read		2,049,520	2,000,000	27,563
758202-AB-1	Reed Elsevier Cap Inc 6.750% 08/01/11 Nt	04/17/2002	UBS, Warburg, Dillon Read		2,033,040	2,000,000	30,375
75867@-AF-9	Refco Group Ltd LLC Sr 5.990% 10/15/07 Nt Ser A	10/15/2002	Morgan/JP/Securities - Bonds		4,500,000	4,500,000	
75935@-AC-4	Reinalt-Thomas Corp Sr 7.000% 03/28/12 Nt	03/28/2002	Bankers Trust/BOCM		3,000,000	3,000,000	
760985-HX-2	Residential Asset Mtg 6.600% 03/25/32 Prod Inc Ser 2002-RZ1 CI A5	02/14/2002	Direct		4,997,880	5,000,000	22,917
761042-CM-0	Resecuritization Mtg 6.500% 06/19/13 Tr Ser 2000-A CI A9	06/18/2002	Greenwich Capital Markets Inc		4,045,156	4,000,000	18,236
76110G-YD-7	Residential Accredit 6.000% 04/25/32 Loans Inc Ser 2002-QS5 CI A5	07/10/2002	Salomon Smith Barney		2,061,250	2,000,000	4,667
761695-AA-3	Reynolds & Reynolds Sr 7.000% 12/15/06 Nt	09/19/2002	Various		6,457,275	6,000,000	49,292
76176L-FF-3	Reynolds Metals Co MT 7.000% 05/15/09 Nt	03/01/2002	Pressprich R W		5,866,795	5,500,000	118,708
76824*-AN-4	River Fuel Trust #1 5.810% 03/15/06 Intermediate Term Sec Nt	03/15/2002	Merrill Lynch		2,000,000	2,000,000	
78412D-AG-4	Semco Energy Inc Nt 6.490% 10/01/09	09/16/2002	McDonald & Co Sec Inc		2,000,000	2,000,000	
790148-A@-9	St Joe Co Sr Sec Nt 6.660% 02/07/07	02/07/2002	First Union		6,088,665	6,000,000	
79548K-UG-1	Salomon Bros Mtg Sec 7.250% 04/25/27 VII Inc Ser 1997-LB2 CI B1	01/31/2002	Dain Rauschar Inc		346,353	338,938	273
80311T-BY-7	Sara Lee Corp MT Nt 6.950% 10/09/06 Ser C	07/23/2002	Spear Leeds		1,647,975	1,500,000	37,935
80311T-CB-6	Sara Lee Corp MT Nt 6.000% 01/15/08 Ser C	10/28/2002	Spear Leeds		1,083,770	1,000,000	7,667
805564-HX-2	Saxon Asset Securities 6.270% 02/25/16 Tr Ser 2001-1 CI AF6	01/29/2002	Piper Jaffray Inc		3,052,031	3,000,000	
806860-AA-0	Schlumberger Tech Corp 6.500% 04/15/12 Nt	10/22/2002	Various		5,535,085	5,250,000	40,625
807066-AE-5	Scholastic Corp Nt 5.750% 01/15/07	06/12/2002	Various		6,802,304	6,800,000	50,504
80803@-AA-7	Schott Corp Sr Nt 6.980% 03/20/12	03/20/2002	Deutsche Bank Securities		3,000,000	3,000,000	
808510-CJ-1	Schwab /Charles/ Corp 6.040% 04/29/04 MT Nt Ser A	02/27/2002	CS First Boston Corporation		3,109,530	3,000,000	1,510
808626-AA-3	Science Applications 6.750% 02/01/08 Intl Corp Nt	08/22/2002	Various		10,573,400	10,000,000	179,625
808626-AC-9	Science Applications 6.250% 07/01/12 Intl Corp Nt	11/08/2002	Tax Free Exchange		1,991,988	2,000,000	45,139
811039-AB-2	Scripps (E W) Co Nt 6.625% 10/15/07	06/17/2002	CS First Boston Corporation		2,674,350	2,500,000	29,905

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
811543-AG-6	Seaboard Corp Sr Nt 5.800% 09/30/09	10/08/2002	BA Securities		7,216,729	7,000,000	
833034-AC-5	Snap-On Inc Nt 6.250% 08/15/11	07/30/2002	Piper Jaffray Inc		2,067,940	2,000,000	57,986
835495-AE-2	Sonoco Products Co Nt 7.000% 11/15/04	09/17/2002	McDonald & Co Sec Inc		482,360	450,000	10,938
83754L-AA-5	South Dakota Ed Enh 6.720% 06/01/26 Fund Corp Tobacco Setl Ser 2002-A Cl A	08/26/2002	Bear Stearns Securities Corp		4,997,955	5,000,000	
847434-AJ-6	Special Val Absolute 7.913% 06/15/09 Ret Fund Ser 2002-1A Cl IIB	05/14/2002	Morgan Stanley & Co Inc		9,000,000	9,000,000	
852060-AM-4	Sprint Cap Corp Nt 6.000% 01/15/07	03/11/2002	Tax Free Exchange		5,971,952	6,000,000	56,000
85746*-DR-8	State Street Bk & Tr 6.840% 01/31/19 Co Sr Lev Lease Nt	09/30/2002	Bankers Trust/BOCM		3,000,000	3,000,000	
858155-AB-0	Steelcase Inc Sr Nt 6.375% 11/15/06	04/18/2002	Tax Free Exchange		6,965,911	7,000,000	174,781
863572-YX-5	Structured Asset Sec 6.500% 03/25/29 Corp Ser 1999-1 Cl 2A7	02/25/2002	CS First Boston Corporation		1,017,188	1,000,000	4,875
86358Y-20-1	Structred Fin Adv ABS 7.870% 07/02/37 CD0 III Principal Prot Nt Ser E	06/25/2002	Direct		2,674,610	2,674,610	
86448#-AB-1	Suburban Propane LP Sr 7.370% 07/01/12 Nt	07/01/2002	First Union		5,500,000	5,500,000	
866762-AE-7	Sun Inc Deb 9.375% 06/01/16	05/14/2002	Various		4,312,327	3,925,000	169,674
87538G-AY-8	Tandy Corp MT Nt Ser B 7.300% 08/09/04	08/07/2002	McDonald & Co Sec Inc		1,072,690	1,000,000	26,564
87612E-AB-2	Target Corp Nt 7.500% 08/15/10	11/22/2002	Bank of America BIDS Dealer		2,037,488	1,740,000	36,975
87612E-AC-0	Target Corp Nt 6.350% 01/15/11	11/19/2002	Morgan/JP/Securities - Bonds		3,053,915	2,765,000	61,940
882508-AN-4	Texas Instruments Inc 7.000% 08/15/04 Sr Nt	08/05/2002	RBC Dominion Securities		1,074,000	1,000,000	33,639
883199-AF-8	Textron Fin Corp Nt 7.125% 12/09/04	02/21/2002	Lazard Freres & Co		2,071,700	2,000,000	30,479
886547-B*-8	Tiffany & Co Sr Nt Ser 6.150% 07/18/09 C	07/18/2002	Lehman Brothers Inc		4,000,000	4,000,000	
892335-AG-5	Toys R Us Nt 6.875% 08/01/06	01/31/2002	Tax Free Exchange		5,983,542	6,000,000	214,271
893485-AM-4	Transamerica Corp Nt 6.750% 11/15/06	08/09/2002	CS First Boston Corporation		1,072,920	1,000,000	16,688
89531@-AA-7	Trex Co Inc Sr Nt 8.320% 06/19/09	06/19/2002	SPP Hambro		1,000,000	1,000,000	
89615#-AF-3	Trident Seafoods Corp 7.320% 03/15/12 Sr Sec Nt	03/21/2002	BA Securities		2,000,000	2,000,000	
89652P-AA-6	Trinity Industries 7.755% 02/15/09 Leasing Co PTC Tr Ser 2002-1	02/15/2002	Morgan/JP/Securities - Bonds		5,000,000	5,000,000	
89677@-AW-3	Triton Container Inv 6.110% 12/31/10 LLC Sr Sec Nt Ser 20	12/30/2002	BA Securities		1,000,000	1,000,000	
899897-AA-0	Tupperware Fin Co BV 7.250% 10/01/06 Nt	06/20/2002	Various		7,243,682	6,850,000	103,796
903400-AA-0	USI Inds Inc/USI 11.250% 12/31/05 American Hldg Gtd Nt	11/08/2002	Taxable Exchange		1,050,000	1,400,000	
905530-AM-3	Union Camp Corp Nt 7.000% 08/15/06	02/22/2002	Merrill Lynch		3,149,760	3,000,000	7,000
907770-BF-7	Union Oil Co CA Nt 7.350% 06/15/09	11/26/2002	Morgan/JP/Securities - Bonds		1,109,360	1,000,000	34,096
908064-AA-6	Union Planters Bank 6.500% 03/15/08 Sub Nt	08/09/2002	Morgan Keegan & Co Inc		2,134,000	2,000,000	53,806
91321*-AG-6	Unimin Corp Sr Nt 5.440% 12/15/12	12/20/2002	BA Securities		2,000,000	2,000,000	
91345H-AN-5	Universal Corp VA MT 7.875% 02/15/08 Nt Ser B	08/19/2002	UBS, Warburg, Dillon Read		2,212,160	2,000,000	3,063
916906-AB-6	U S Freightways Corp 8.500% 04/15/10 Nt	08/29/2002	Various		2,860,060	2,500,000	70,243
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	
91914C-AA-5	Valero Logistics LP Nt 6.875% 07/15/12	07/10/2002	Morgan/JP/Securities - Bonds		1,993,720	2,000,000	
920355-AA-2	Valspar Corp Nt 6.000% 05/01/07	06/26/2002	Pressprich R W		5,109,050	5,000,000	50,833
92239M-AC-5	Vectren Utility 6.625% 12/01/11 Holdings Inc Nt	07/10/2002	Bank One Capital Markets		2,089,500	2,000,000	16,194
929160-AB-5	Vulcan Materials Co Nt 6.000% 04/01/09	07/03/2002	Dain Rauschar Inc		517,736	505,000	8,248
929227-ZQ-2	Washington Mut MSC Mtg 3.950% 01/25/33 PTC Ser 2002-AR19 Cl A4	12/11/2002	Greenwich Capital Markets Inc		2,000,000	2,000,000	4,828
92931B-AB-2	WPS Resources Corp Sr 5.375% 12/01/12 Nt	11/19/2002	Edwards AG & Sons Inc		991,970	1,000,000	
929566-G*-2	Wabash National Corp 9.660% 03/30/04 Sec Nt Ser A (New)	04/11/2002	Taxable Exchange		948,417	948,417	
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
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
939640-AC-2	Washington Post Co Nt 5.500% 02/15/09	09/24/2002	Spear Leeds		2,130,680	2,000,000	12,833
94860*-BH-4	Wegmans Food Markets 4.430% 09/30/07 Inc Sr Nt Ser A	09/30/2002	Morgan/JP/Securities - Bonds		9,324,817	9,000,000	
94977X-AC-3	Wells Fargo Mtg Backed 6.000% 12/25/31 Sec Tr Ser 2001-30 Cl A3	11/22/2002	Direct		16,290,000	16,000,000	69,333
94978#-AU-1	Wells Fargo Bank 7.380% 05/15/32 Northwest NA MWRA Lease Backed Loan	07/30/2002	Direct		1,483,908	1,417,305	4,358
961815-A@-6	Westwood One Inc Sr 5.260% 11/30/12 Gtd Nt	11/26/2002	Fleet Securities		4,000,000	4,000,000	
96647K-AJ-1	Whitman Corp Nt 6.000% 05/01/04	01/29/2002	Direct		5,407,943	5,205,000	78,075
97164#-AD-6	Wilmington Investments 5.070% 08/30/07 Inc Sr Nt	08/30/2002	BA Securities		2,500,000	2,500,000	
97382#-AC-4	Wine Group Inc/The Sec 6.070% 08/30/12 Nt	08/30/2002	BA Securities		1,532,617	1,500,000	
97382#-AD-2	Wine Group Inc/The Sec 6.330% 08/30/14 Nt	08/30/2002	BA Securities		1,500,000	1,500,000	
976657-AB-2	Wisconsin Energy Corp 5.875% 04/01/06 Sr Nt	08/06/2002	UBS, Warburg, Dillon Read		4,227,880	4,000,000	83,556
976843-BC-5	Wisconsin Public 4.875% 12/01/12 Service Sr Nt	12/09/2002	UBS, Warburg, Dillon Read		1,992,000	2,000,000	4,063
98157D-AJ-5	WorldCom Inc Nt 7.500% 05/15/11	05/14/2002	Taxable Exchange		913,465	858,000	31,996
981811-AB-8	Worthington Inds Inc 7.125% 05/15/06 Nt	09/16/2002	Various		2,166,796	2,100,000	14,171
981811-AC-6	Worthington Inds Inc 6.700% 12/01/09 Nt	02/04/2002	Lehman Brothers Inc		960,070	1,000,000	12,283
98413T-DC-2	Xtra Inc MT Nt Ser C 6.875% 03/15/06	01/02/2002	UBS, Warburg, Dillon Read		2,080,580	2,000,000	36,667
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
986670-AB-3	York Intl Corp Sr Nt 6.625% 08/15/06	09/05/2002	BB&T Capital Markets		2,166,820	2,000,000	9,201
G9413#-AA-9	Wagon Plc Gtd Sr Nt 6.090% 09/10/09	09/10/2002	ABN Amro Sec (USA) Inc		6,140,137	6,000,000	
Total United States					996,163,016	971,429,050	8,636,188
Canada							

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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
013716-AM-7	Alcan Aluminum Ltd Deb 6.250% 11/01/08	07/18/2002	Various		3,177,560	3,000,000	40,972
068494-AA-1	Barrick Gold Fin Inc 7.500% 05/01/07 Deb	07/23/2002	SBC Warburg Dillon Read		3,361,290	3,000,000	53,125
82028K-AC-5	Shaw Communications 8.250% 04/11/10 Inc Sr Nt	01/28/2002	Dain Rauschar Inc		1,065,820	1,000,000	25,208
87971M-AB-9	Telus Corp Nt 7.500% 06/01/07	03/04/2002	CS First Boston Corporation		4,166,040	4,000,000	80,000
884903-AP-0	Thomson Corp Nt 5.750% 02/01/08	06/18/2002	Direct		5,614,125	5,500,000	129,135
89346D-AA-5	Transalta Corp Nt 6.750% 07/15/12	06/20/2002	Salomon Smith Barney		4,982,750	5,000,000	
070780-AA-5	PPX Investment Corp Sr 7.590% 02/09/12 Unsec Nt CDS Cost = 5,000,000	02/08/2002	Merrill Lynch		3,112,356	3,112,356	
Total Canada					25,479,941	24,612,356	328,441
Other Country							
000000-00-0	Intelsat Nt 8.375% 10/14/04	02/20/2002	Lehman Brothers Inc		3,764,145	3,500,000	106,665
000000-00-0	TCNZ Fin LTD MT Nt 6.750% 12/14/11	02/11/2002	Goldman Sachs & Company		3,020,250	3,000,000	33,750
004408-AB-6	ACE Ltd Nt 6.000% 04/01/07	03/19/2002	Morgan/JP/Securities - Bonds		3,993,240	4,000,000	
008685-AA-7	Ahold Fin USA Inc Nt 6.250% 05/01/09	06/27/2002	Pressprich R W		1,156,406	1,150,000	12,179
03937S-AA-8	Arcel Fin Ltd Sr Sec 5.984% 02/01/09 Nt Ser A	01/30/2002	Salomon Smith Barney		6,000,000	6,000,000	
049255-AC-6	Atlas Copco AB Nt 7.750% 09/01/09	02/08/2002	CS First Boston Corporation		1,085,370	1,000,000	35,090
111021-AD-3	British Telecom PLC Nt 8.375% 12/15/10	11/18/2002	Morgan/JP/Securities - Bonds		2,369,580	2,000,000	72,583
186830-AA-2	Clifford Chance LLP Sr 5.460% 12/18/12 Nt Ser A	12/20/2002	Barclays Capital		2,000,000	2,000,000	
386088-AB-4	Grand Metropolitan Inv 9.000% 08/15/11 Nt	08/14/2002	UBS, Warburg, Dillon Read		2,569,680	2,000,000	2,000
445681-A*-0	Hunter Douglas NV Sr 4.220% 12/18/07 Nt	12/18/2002	BA Securities		6,000,000	6,000,000	
494386-AA-3	Kimberly-Clark de 8.875% 08/01/09 Mexico Sr Nt	04/26/2002	Lehman Brothers Inc		1,113,360	1,000,000	22,188
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
71645W-AB-7	Petrobras Intl Fin Co 9.750% 07/06/11 Sr Nt	03/19/2002	Tax Free Exchange		3,990,395	4,000,000	79,083
86789R-AA-4	Sunstar Cap 8.570% 08/13/09 Luxembourg SA Sr Nt	08/13/2002	Direct		7,000,000	7,000,000	
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
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
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
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	
F1411#-AB-7	Casino 6.460% 11/14/11 Guichard-Perrachon SA Sr Nt Ser B	11/14/2002	Salomon Smith Barney		3,000,000	3,000,000	
G2044@-AG-0	Compass Group PLC Sr 6.530% 05/17/10 Nt	05/17/2002	BA Securities		2,000,000	2,000,000	
G2044@-AL-9	Compass Group PLC Sr 7.550% 09/17/03 Nt Ser C	05/31/2002	Tax Free Exchange		2,098,400	2,000,000	25,167
G2123#-AA-5	Chubb plc Sr Nt Ser A 5.870% 12/16/12	12/16/2002	Deutsche Bank Securities		3,005,440	3,000,000	
G3725@-AE-9	George Wimpey Plc Sr 5.730% 11/05/09 Nt Ser A	11/05/2002	Greenwich Capital Markets Inc		3,000,000	3,000,000	
G4230*-AA-5	Hagemeyer Ireland Plc 5.620% 10/28/09 Sr Nt	10/28/2002	ABN Amro Sec (USA) Inc		6,000,000	6,000,000	
G4551#-AF-1	Holcim Cap Corp Ltd Sr 5.930% 07/22/09 Gtd Nt	07/22/2002	Greenwich Capital Markets Inc		2,000,000	2,000,000	
G9298#-AA-9	Ureco Ltd Sr Nt 6.860% 03/27/12	03/27/2002	ABN Amro Sec (USA) Inc		2,500,000	2,500,000	
N3324#-AB-0	Forbo NL Holding BV 5.790% 11/21/09 Gtd Sr Nt	11/21/2002	Greenwich Capital Markets Inc		3,983,362	4,000,000	
000000-00-0	Ciments Francais SA Sr 5.630% 11/15/12 Nt	11/15/2002	SBC Warburg Dillon Read		3,000,000	3,000,000	
00307#-AA-6	Amcor Ltd Sr Nt 5.650% 12/14/12	12/17/2002	Morgan/JP/Securities - Bonds		3,000,000	3,000,000	
Q1297#-AB-4	CSL Finance Pty Ltd Sr 5.900% 12/19/12 Nt	12/19/2002	Merrill Lynch		3,376,971	3,400,000	
Q7397#-AG-9	Pratt Fin Prop Ltd Ind 5.600% 12/17/13 Aust Sr Nt	12/17/2002	BA Securities		2,000,000	2,000,000	
Q7788#-AA-9	Publishing & 5.340% 09/18/09 Broadcasting Ltd Sr Nt Ser A	09/18/2002	BA Securities		3,000,000	3,000,000	
Q8277*-AE-1	Santos Fin Ltd Sr Nt 5.280% 10/03/09	10/03/2002	Salomon Smith Barney		4,151,294	4,000,000	
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	
Total Other Country					103,481,622	101,408,000	556,850
4599996 - Bonds - Industrial and Misc - United States					996,163,016	971,429,050	8,636,188
4599997 - Bonds - Industrial and Misc - Canada					25,479,941	24,612,356	328,441
4599998 - Bonds - Industrial and Misc - Other Countries					103,481,622	101,408,000	556,850
4599999 - Total - Bonds - Industrial, Misc.					1,125,124,579	1,097,449,406	9,521,479
Credit Tenant Loans							
United States							
02780*-AA-0	American National Bank 7.500% 05/10/12 & Tr Cr Tenant Lease	03/27/2002	Libra Investments		844,929	819,969	2,904
05164#-AA-5	Aurora Health Care 6.990% 12/15/22 (Badger RE) Cr Tenant Lease	12/27/2002	Blair William & Company		1,940,828	2,000,000	
12946#-AA-6	Calegari /Gregoire A/ 7.625% 11/15/13 Cr Tenant Lease	03/27/2002	Libra Investments		1,331,444	1,287,726	3,273
29272#-AA-4	Energy Plaza Lease 5.880% 02/14/14 PassThru Cr Tenant Lease Ser A1 Cl A	02/14/2002	Direct		5,645,833	5,645,833	
39103@-AA-0	Great Northern Inv 7.800% 12/15/13 Manitowoc Cr Tenant Lease	03/27/2002	Libra Investments		1,226,980	1,177,873	3,062
40414X-AA-1	HD Real Estate Fdg 5.950% 10/15/08 Corp II Secd Nt	11/15/2002	Pressprich R W		4,327,040	4,000,000	23,139
51811#-AA-6	Last Chance Inc Cr 8.125% 09/15/13 Tenant Lease	03/27/2002	Libra Investments		1,439,223	1,358,912	3,680
59926#-AA-1	Miles Corner Ltd Cr 7.700% 12/15/11 Tenant Lease	03/27/2002	Libra Investments		1,828,453	1,757,790	4,512
653240-AA-9	Newtown Cr Tenant 6.082% 12/15/23 Lease Ser 2002-CTL	08/08/2002	Lehman Brothers Inc		1,997,356	1,997,427	
85231C-AA-3	St Louis Fed Office 6.910% 01/15/19 Bldg Tr CTL Ser 2002-A	05/20/2002	Direct		2,980,105	2,980,105	
98881@-AA-4	ZC Specialty Ins Co Cr 7.338% 12/23/22 Tenant Lease Ser 2002-31	12/20/2002	Direct		4,000,000	4,000,000	
000000-00-0	Waterfront Mfg 28 LP 5.594% 12/02/16 Cr Tenant Lease	12/27/2002	Direct		4,000,000	4,000,000	

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
BONDS															
US Governments															
United States															
29358B-AA-0	Enso Offshore Inc 6.360% 12/01/15 Title XI Financing	12/01/2002	Redemption	100.0000	266,653	266,653	265,607	265,607	1,046					12,719	
36209M-YH-1	GNMA I PTC # 476012 6.500% 05/01/28	12/01/2002	Paydown		2,164,088	2,164,088	2,145,828	2,145,828	18,197					76,814	
36209W-ND-0	GNMA PTC # 483788 6.500% 12/15/13	12/01/2002	Paydown		359,050	359,050	365,894	364,661	(5,611)					14,120	
36210A-4J-3	GNMA PTC # 486925 6.500% 02/15/14	12/01/2002	Paydown		931,990	931,990	944,514	942,781	(10,791)					41,698	
36210D-BL-4	GNMA PTC # 488843 6.500% 01/15/14	12/01/2002	Paydown		425,838	425,838	434,022	432,958	(7,120)					17,897	
36210D-BQ-3	GNMA PTC # 488847 6.500% 01/15/14	12/01/2002	Paydown		418,682	418,682	426,729	425,287	(6,604)					15,530	
36225A-ZZ-6	GNMA PTC # 780760 6.000% 04/15/13	12/01/2002	Paydown		1,830,676	1,830,676	1,722,838	1,734,384	96,292					62,106	
36225B-EW-4	GNMA PTC # 781049 6.500% 06/15/14	12/01/2002	Paydown		975,042	975,042	959,503	960,148	14,894					36,251	
36225B-GC-6	GNMA PTC # 781095 6.500% 08/15/14	12/01/2002	Paydown		846,321	846,321	827,808	828,403	17,918					34,523	
66137#-AA-1	North Pacific Fishing 5.900% 05/09/06 Inc Title XI	12/09/2002	Call	100.0000	1,585,438	1,585,438	1,516,138	1,547,959	37,478					101,336	
66137#-AA-1	North Pacific Fishing 5.900% 05/09/06 Inc Title XI	12/09/2002	Redemption	100.0000	396,414	396,414	379,086	387,043	9,371					14,725	
Total United States					10,200,191	10,200,191	9,987,967	10,035,122	165,069	0	0	0	0	427,718	XXX
0399996 - Bonds - U.S. Government					10,200,191	10,200,191	9,987,967	10,035,122	165,069	0	0	0	0	427,718	XXX
0399999 - Bonds - U.S. Governments					10,200,191	10,200,191	9,987,967	10,035,122	165,069	0	0	0	0	427,718	XXX
All other Governments															
Other Country															
040114-AW-0	Argentina (Republic 14.250% 11/30/02 of) US Dollar-Denom Spread Adj Nt	11/30/2002	Call	30.0000	300,000	1,000,000	300,000	300,000							
105756-AH-3	Brazil (Republic of) 11.625% 04/15/04 US Dollar-Denom Global Bd	10/25/2002	Prudential Securities Inc		225,000	250,000	247,675	248,748	415			(24,163)	(24,163)	30,273	XXX
Total Other Country					525,000	1,250,000	547,675	548,748	415	0	0	(24,163)	(24,163)	30,273	XXX
1099997 - Bonds - All Other Governments - Canada					0	0	0	0	0	0	0	0	0	0	XXX
1099998 - Bonds - All Other Governments - Other Countries					525,000	1,250,000	547,675	548,748	415	0	0	(24,163)	(24,163)	30,273	XXX
1099999 - Bonds - All Other Governments					525,000	1,250,000	547,675	548,748	415	0	0	(24,163)	(24,163)	30,273	XXX
Special Revenue & Assessment															
Puerto Rico															
745160-FX-4	Puerto Rico Comwl Aq & 6.000% 07/01/04 Swr Rev	07/01/2002	Call	100.0000	45,000	45,000	49,523	46,283	(1,283)					2,250	
745181-BC-0	Puerto Rico Comwl H & 6.500% 07/01/22 T Rev Auth Hwy Ser T	07/01/2002	Redemption	101.5000	101,500	100,000	111,818	102,746	(1,246)					6,500	
Total Puerto Rico					146,500	145,000	161,341	149,029	(2,529)	0	0	0	0	8,750	XXX
United States															
31337M-MN-3	FHLMC Ser 2200 CI PB 7.100% 01/20/22	12/01/2002	Paydown		2,735,949	2,735,949	2,803,065	2,790,326	(54,377)					144,062	
312904-AU-9	FHLMC REMIC Ser 181-E 7.000% 08/15/21	11/15/2002	Paydown		218,819	218,819	222,008	225,181	(6,361)					7,705	
312905-KJ-0	FHLMC REMIC Ser 1060-X 7.250% 03/15/21	12/01/2002	Paydown		434,389	434,389	443,943	442,622	(8,233)					15,258	
312907-3M-8	FHLMC REMIC Ser 1181-I 7.000% 12/15/06	12/01/2002	Paydown		2,484,378	2,484,378	2,511,551	2,486,970	(2,592)					84,854	
312910-Q5-4	FHLMC REMIC Ser 1319-G 7.750% 07/15/07	12/01/2002	Paydown		719,325	719,325	737,757	725,024	(5,699)					27,381	
312910-X6-4	FHLMC REMIC Ser 1317-H 7.000% 01/15/07	10/01/2002	Paydown		1,763,404	1,763,404	1,776,354	1,759,456	3,947					47,130	
312911-AW-7	FHLMC REMIC Ser 1364-I 6.500% 07/15/07	08/01/2002	Paydown		559,799	559,799	539,594	557,585	2,214					12,307	
312911-CZ-1	FHLMC REMIC Ser 1334-Z 7.000% 07/15/07	06/01/2002	Paydown		2,390,003	2,390,003	2,422,037	2,385,019	4,984					43,537	
312911-N3-0	FHLMC REMIC Ser 1366-H 6.000% 08/15/07	12/01/2002	Paydown		1,205,660	1,205,660	1,156,115	1,192,109	13,551					36,878	
312912-RN-0	FHLMC REMIC Ser 1387-E 7.000% 10/15/07	12/01/2002	Paydown		1,217,407	1,217,407	1,215,600	1,214,569	2,838					44,233	
312912-VP-0	FHLMC REMIC Ser 1399-T 7.000% 10/15/02	10/01/2002	Paydown		1,064,624	1,064,624	1,102,718	1,064,662	(38)					34,455	
312913-K8-8	FHLMC REMIC Ser 6.500% 08/15/07 1452-PK	12/01/2002	Paydown		417,598	417,598	415,314	416,203	1,394					20,845	
312913-U3-8	FHLMC REMIC Ser 1445-K 7.000% 10/15/07	12/01/2002	Paydown		1,973,570	1,973,570	1,992,072	1,972,598	972					69,509	
312914-VD-3	FHLMC REMIC Ser 1465-G 7.000% 12/15/07	12/01/2002	Paydown		4,497,389	4,497,389	4,562,039	4,501,742	(4,353)					159,363	
312914-YL-2	FHLMC REMIC Ser 1472-H 7.000% 07/15/07	12/01/2002	Paydown		3,880,893	3,880,893	3,931,223	3,877,361	3,532					148,141	
312915-P4-7	FHLMC REMIC Ser 1524-G 6.250% 10/15/06	09/01/2002	Paydown		505,198	505,198	462,019	502,314	2,884					12,049	
312915-SQ-5	FHLMC REMIC Ser 1509-C 6.500% 03/15/05	03/01/2002	Paydown		361,430	361,430	364,874	360,572	858					3,508	
312915-V4-0	FHLMC REMIC Ser 7.000% 05/15/03 1503-VB	12/01/2002	Paydown		934,421	934,421	978,222	937,234	(2,813)					35,808	
312916-XM-6	FHLMC REMIC Ser 7.000% 08/15/02 1548-VB	08/01/2002	Paydown		430,807	430,807	445,616	430,567	240					10,956	
313371-S2-9	FHLMC REMIC Ser 1616-C 6.500% 05/15/08	12/01/2002	Paydown		8,415,342	8,415,342	8,150,973	8,376,611	38,731					277,673	
313372-YE-4	FHLMC REMIC Ser 1643-E 6.500% 05/15/23	12/01/2002	Paydown		178,683	178,683	182,397	181,754	(3,070)					10,438	
313375-U7-6	FHLMC REMIC Ser 6.500% 09/17/16 G-43-PE	03/01/2002	Direct		2,714,673	2,653,172	2,441,240	2,613,548	2,949			98,176	98,176	43,114	

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
313315-U7-6	FHLMC REMIC Ser 6.500% 09/17/16 G-43-PE	03/01/2002	Paydown		451,526	451,526	415,458	444,782	6,743				0	4,891	
313316-H7-9	FHLMC REMIC Ser 6.500% 03/15/06 1829-VI	12/01/2002	Paydown		427,427	427,427	432,604	429,118	(1,691)				0	15,198	
313319-UD-5	FHLMC CMO Ser 1956-D 7.000% 03/20/17	12/01/2002	Paydown		122,151	122,151	124,670	124,328	(2,177)				0	6,003	
3133TA-TV-4	FHLMC REMIC Ser 6.500% 01/15/07 2074-VA	12/01/2002	Paydown		1,129,881	1,129,881	1,141,106	1,135,242	(5,361)				0	40,333	
3133TE-NR-1	FHLMC REMIC Ser 6.500% 01/15/07 2074-VA	12/01/2002	Paydown		115,148	115,148	115,310	115,130	18				0	4,094	
3133TK-S5-5	FHLMC REMIC Ser 2136-A 6.000% 03/15/29	12/01/2002	Paydown		616,638	616,638	578,194	582,965	33,673				0	23,071	
3133TK-VE-7	FHLMC REMIC Ser 6.500% 10/15/06 2159-VA	12/01/2002	Paydown		258,594	258,594	261,413	260,120	(1,525)				0	9,202	
3133TN-SK-1	FHLMC REMIC Ser 2230 7.000% 03/15/29 PN	12/01/2002	Paydown		125,137	125,137	128,422	128,115	(2,978)				0	8,760	
31340Y-DB-2	FHLMC REMIC Ser 12-A 9.250% 11/15/19	11/15/2002	Paydown		52,780	52,780	55,386	54,630	(1,850)				0	2,581	
31340Y-HG-7	FHLMC REMIC Ser 24-B 9.500% 01/15/05	11/15/2002	Paydown		25,782	25,782	27,029	26,040	(259)				0	1,156	
31340Y-GS-1	FHLMC REMIC Ser 46-B 7.800% 09/15/20	11/15/2002	Paydown		76,461	76,461	70,344	73,721	2,740				0	3,046	
31358E-GS-5	FNMA REMIC Ser 9.000% 05/25/20 1990-56D	03/01/2002	Paydown		95,971	95,971	92,059	95,311	660				0	1,619	
31358E-RK-0	FNMA REMIC Ser 9.000% 07/25/20 1990-72B	12/01/2002	Paydown		136,962	136,962	133,731	135,124	1,838				0	6,465	
31358G-4P-9	FNMA REMIC Ser 8.500% 06/25/06 1991-64H	12/01/2002	Paydown		291,371	291,371	314,043	295,424	(4,053)				0	12,263	
31358H-GT-6	FNMA REMIC Ser 8.000% 07/25/21 1991-73A	12/01/2002	Paydown		771,887	771,887	741,494	757,136	14,751				0	31,144	
31358J-HU-8	FNMA REMIC Ser 7.500% 09/25/21 1991-113	12/01/2002	Paydown		342,252	342,252	352,199	351,508	(9,255)				0	13,060	
31358M-RN-6	FNMA REMIC Ser 7.000% 04/25/07 1992-48HB	12/01/2002	Paydown		3,641,961	3,641,961	3,671,135	3,639,132	2,829				0	127,183	
31358N-4F-6	FNMA REMIC Ser 7.500% 07/25/22 1992-123	12/01/2002	Paydown		1,297,412	1,297,412	1,303,016	1,300,063	(2,651)				0	49,357	
31358P-NR-4	FNMA REMIC Ser 7.500% 09/25/21 1992-138E	03/01/2002	Direct		1,940,521	1,893,690	1,941,033	1,890,763	(941)			50,699	50,699	35,507	
31358P-NR-4	FNMA REMIC Ser 7.500% 09/25/21 1992-138E	03/01/2002	Paydown		360,991	360,991	370,015	360,433	558				0	4,490	
31358Q-4F-9	FNMA REMIC Ser 7.000% 02/25/08 1992-188PM	12/01/2002	Paydown		137,635	137,635	140,108	139,544	(1,910)				0	9,129	
31358Q-L7-8	FNMA REMIC Ser 7.000% 11/25/07 1992-190PJ	12/01/2002	Paydown		1,545,658	1,545,658	1,539,076	1,538,628	7,030				0	62,107	
31358T-PW-3	FNMA REMIC Ser 6.500% 04/25/06 1993-10PG	02/01/2002	Paydown		161,358	161,358	150,618	160,475	883				0	1,166	
31358U-3T-1	FNMA REMIC Ser 6.500% 08/25/06 1993-63PG	05/01/2002	Paydown		527,822	527,822	490,875	524,076	3,747				0	8,422	
31358U-W6-9	FNMA REMIC Ser 7.000% 03/25/08 1993-68PK	12/01/2002	Paydown		646,169	646,169	645,816	644,043	2,126				0	33,634	
31359B-AQ-0	FNMA REMIC Ser 6.000% 02/25/02 1993-109NA	02/01/2002	Paydown		124,039	124,039	122,431	123,490	549				0	930	
31359B-RR-0	FNMA REMIC Ser 6.500% 02/25/07 1993-135PE	08/01/2002	Paydown		1,220,377	1,220,377	1,118,170	1,209,304	11,073				0	26,327	
31359G-6B-7	FNMA REMIC Ser 5.500% 06/25/07 1994-48CD	12/01/2002	Paydown		812,651	812,651	765,035	804,593	8,058				0	23,422	
31359N-HA-2	FNMA REMIC Ser 6.500% 12/18/06 1996-68VB	12/01/2002	Paydown		1,250,233	1,250,233	1,208,623	1,232,445	17,788				0	44,455	
31359T-HK-7	FNMA REMIC Ser 7.000% 10/20/04 1998-29VA	12/01/2002	Paydown		577,169	577,169	590,516	581,440	(4,271)				0	22,118	
313602-2S-2	FNMA REMIC Ser 9.000% 10/25/19 1989-64E	12/01/2002	Paydown		138,690	138,690	137,408	137,820	870				0	5,878	
313602-3E-2	FNMA REMIC Ser 9.000% 10/25/19 1989-67D	12/01/2002	Paydown		113,412	113,412	113,038	112,834	578				0	4,769	
313602-DV-3	FNMA REMIC Ser 9.000% 06/25/18 1988-15A	12/01/2002	Paydown		174,031	174,031	176,874	175,438	(1,407)				0	7,854	
313602-EK-6	FNMA REMIC Ser 9.400% 07/25/03 1988-18B	12/01/2002	Paydown		20,049	20,049	20,924	20,103	(53)				0	761	
313602-G0-1	FNMA REMIC Ser 9.250% 10/25/18 1988-25B	12/01/2002	Paydown		46,457	46,457	49,281	48,464	(2,007)				0	2,113	
313602-OA-5	FNMA REMIC Ser 10.300% 04/25/19 1989-19A	12/01/2002	Paydown		270,303	270,303	284,618	274,729	(4,427)				0	15,067	
313602-W4-2	FNMA REMIC Ser 8.600% 10/25/19 1989-62G	12/01/2002	Paydown		130,803	130,803	125,855	128,576	2,226				0	5,820	
313603-GW-6	FNMA REMIC Ser 8.750% 11/25/19 1989-86E	12/01/2002	Paydown		99,991	99,991	99,897	99,615	376				0	4,299	
313603-JJ-2	FNMA REMIC Ser 8.700% 12/25/19 1989-90E	12/01/2002	Paydown		65,952	65,952	71,888	68,238	(2,285)				0	2,413	
31371H-FZ-6	FNMA Pool # 252284 6.500% 06/25/28	12/01/2002	Paydown		1,826,644	1,826,644	1,816,940	1,817,008	9,636				0	70,759	
31377L-UM-3	FNMA DUS Pool #380488 6.100% 07/01/08	12/01/2002	Paydown		42,172	42,172	41,994	41,995	177				0	1,407	
3837H1-SP-7	Government Natl Mtg 6.500% 07/20/05 Assn REMIC Ser 1998-18 VH	12/01/2002	Paydown		730,204	730,204	744,294	736,536	(6,332)				0	25,964	
3837H0-ND-1	Government Natl Mtg 7.000% 03/16/05 Assn REMIC PT Ser 1996-5 H	12/01/2002	Paydown		2,906,134	2,906,134	2,877,527	2,893,859	12,276				0	140,952	
Total United States					66,926,277	66,816,446	66,458,606	66,712,339	65,063	0	0	148,875	148,875	2,340,321	XXX

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
3199996 - Bonds - Special Revenues - United States					66,926,277	66,816,446	66,458,606	66,712,339	65,063	0	0	148,875	148,875	2,340,321	XXX
3199997 - Bonds - Special Revenues - Canada					0	0	0	0	0	0	0	0	0	0	XXX
3199998 - Bonds - Special Revenues - Other Countries					0	0	0	0	0	0	0	0	0	0	XXX
3199999 - Bonds - Special Revenues					66,926,277	66,816,446	66,458,606	66,712,339	65,063	0	0	148,875	148,875	2,340,321	XXX
Public Utilities (unaffiliated)															
United States															
017361-AA-4	Allegheny Energy Inc 7.750% 08/01/05 Nt	12/10/2002	SBC Warburg Dillon Read		2,171,875	2,500,000	2,507,940	2,506,354	(1,526)			(332,953)	(332,953)	264,792	
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	3,007,426	(7,426)				0	123,000	
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	2,997,816	2,184				0	139,040	
092113-AC-3	Black Hills Corp 1st 6.500% 07/15/02 Ad	07/15/2002	Maturity		1,000,000	1,000,000	999,120	999,844	156				0	65,000	
16371*-AE-7	Chemical Bk (OE Pwr) 7.930% 03/21/02 Sec Tr Nt	03/21/2002	Redemption 100.0000		44,110	44,110	44,110	44,110					0	584	
209111-CB-7	Consolidated Edison Co 6.625% 02/01/02 NY Inc Deb Ser 1993C	02/01/2002	Maturity		2,000,000	2,000,000	1,922,660	1,998,806	1,194				0	66,250	
283695-BB-9	El Paso Nat Gas Co Nt 7.750% 01/15/02	01/15/2002	Maturity		2,000,000	2,000,000	2,077,560	2,000,545	(545)				0	77,500	
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	
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	1,004,331	(4,331)				0	29,964	
69339N-AA-4	PJM Interconnection 7.163% 12/15/07 LLC Sr Nt	12/15/2002	Redemption 100.0000		650,000	650,000	650,000	650,000					0	35,099	
74533H-AS-2	Puget Sound Pwr & Lt 7.625% 12/10/02 Co MT Nt Tr #00017	12/10/2002	Maturity		2,000,000	2,000,000	2,140,680	2,022,918	(22,918)				0	213,924	
826418-AW-5	Sierra Pacific Power 8.000% 06/01/08 Co Sec GNR Nt Ser A	02/01/2002	Tax Free Exchange		2,997,812	3,000,000	2,997,540	2,997,789	23				0	40,000	
902690-AA-7	UGI Utilities Inc MT 6.730% 10/01/02 Nt	10/01/2002	Maturity		2,000,000	2,000,000	2,000,000	2,000,000					0	118,149	
93936K-AH-2	Washington Natural Gas 7.530% 01/09/02 WA Secd MT Nt	01/09/2002	Maturity		1,250,000	1,250,000	1,285,088	1,250,152	(152)				0	37,650	
Total United States					27,113,797	27,444,110	27,798,378	27,480,091	(33,341)	0	0	(332,953)	(332,953)	1,372,382	XXX
Other Country															
60369#-AC-8	Anglian Water Services 7.010% 07/25/08 Ltd Sr Nt	09/24/2002	Tax Free Exchange		10,000,000	10,000,000	10,000,000	10,000,000					0	815,886	
Total Other Country					10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	815,886	XXX
3899996 - Bonds - Public Utilities - United States					27,113,797	27,444,110	27,798,378	27,480,091	(33,341)	0	0	(332,953)	(332,953)	1,372,382	XXX
3899997 - Bonds - Public Utilities - Canada					0	0	0	0	0	0	0	0	0	0	XXX
3899998 - Bonds - Public Utilities - Other Countries					10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	815,886	XXX
3899999 - Bonds - Public Utilities					37,113,797	37,444,110	37,798,378	37,480,091	(33,341)	0	0	(332,953)	(332,953)	2,188,268	XXX
Industrial & Miscellaneous															
United States															
00077B-AZ-6	ABN AMRO Mtg Corp PTC 6.400% 05/25/05 1998-2 Cl 1A-4	12/01/2002	Paydown		567,190	567,190	567,190	567,190					0	19,854	
00077B-KP-7	ABN AMRO Mtg Corp Ser 7.000% 08/25/10 1999-6 Cl A4	12/01/2002	Paydown		2,425,000	2,425,000	2,446,692	2,443,814	(18,814)				0	156,146	
00204X-AA-9	ARE-QRS Corp Ctf of 7.165% 01/15/14 Participation	07/15/2002	Redemption 100.0000		341,785	341,785	341,785	341,785					0	18,474	
00755W-CW-4	Advanta Mtg Loan Tr 7.650% 05/25/27 1997-1 Cl M1F	12/01/2002	Paydown		589,979	589,979	600,672	595,934	(5,955)				0	22,420	
007773-AA-2	Aerofreighter Fin Tr 7.850% 12/15/09 Cl A Fixed Rate Nt	12/15/2002	Paydown		622,573	622,573	622,476	622,526	46				0	26,420	
007773-AB-0	Aerofreighter Fin Tr 9.690% 12/15/14 Cl B Fixed Rate Nt	12/15/2002	Paydown		139,421	139,421	139,375	139,389	33				0	8,618	
00915X-AM-3	Air Prods & Chems Inc 6.080% 08/26/03 MT Nt Ser B	03/01/2002	Nationwide Life		1,029,565	1,000,000	996,490	998,707	133			30,725	30,725	12,836	
01365#-AC-7	Albuquerque Plaza 7.400% 07/01/15 Assoc 1st Mtg Nt	12/01/2002	Redemption 100.0000		191,040	191,040	191,040	191,040					0	6,666	
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	

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
023654-BE-5	America West Airlines 8.370% 04/02/07 Enhanced Equip Tr Cl F 2001-1C	04/01/2002	Tax Free Exchange		2,863,471	2,863,471	2,863,471	2,863,471					.0	119,171	
02378J-AH-1	American Airlines AMR 7.377% 05/23/19 EETC Ser 2001-1 Cl B	02/18/2002	Direct		2,492,882	2,458,191	2,494,425	2,493,345	(463)				.0	42,817	
02378J-AJ-7	American Airlines AMR 7.379% 05/23/16 EETC Ser 2001-1C	02/18/2002	Direct		3,916,298	3,916,298	3,916,298	3,916,298					.0	68,232	
02635P-KW-2	American General Fin 6.630% 07/17/02 MT Nt Ser D	07/17/2002	Maturity		2,000,000	2,000,000	2,036,400	2,005,643	(5,643)				.0	111,237	
037705-AA-8	Appalachian NP1 LLC Sr 7.760% 02/28/16 Secd Nt	08/31/2002	Redemption	100,000	213,000	213,000	217,746	217,424	(4,424)				.0	11,888	
038777-AA-6	Arby's Franchise Tr 7.440% 12/20/20 Ser 1A Cl 1	12/20/2002	Paydown		132,327	132,327	132,310	132,311	16				.0	5,393	
04216H-AB-4	Armedillo Investors 7.443% 11/15/04 LLC Sr Sec Nt	11/26/2002	Call		2,742,231	2,500,000	2,500,000	2,500,000	242,231				.0	168,501	
042476-AD-3	Armstrong World Inds 6.500% 08/15/05 Inc Sr Nt	03/05/2002	Bear Stearns Securities Corp.		597,500	1,000,000	500,000	500,000				97,500	97,500		
04315@-AB-6	Arthur Andersen L L P 9.000% 09/30/03 Ser 2000-A Sr Nt	07/10/2002	Direct		3,000,000	3,000,000	2,100,000	2,967,432	(867,432)			900,000	900,000	142,591	
04541G-AS-1	Asset Backed 7.615% 03/21/29 Securities Corp Ser 2000-LB1 Cl AF6	12/01/2002	Paydown		85,554	85,554	88,896	88,748	(3,194)				.0	6,029	
045424-CA-4	Asset Securitization 7.210% 10/13/26 Corp REMIC Ser 1996-03 A1B	12/11/2002	Paydown		409,712	409,712	410,929	409,974	(262)				.0	16,725	
045424-EB-9	Asset Securitization 7.320% 01/13/30 Corp REMIC Ser 1997-MD7 A-A1	12/11/2002	Paydown		866,933	866,933	878,582	871,446	(4,513)				.0	39,121	
045903-V7-3	Associates Corp North 6.330% 08/18/03 America Sr MT Nt	03/01/2002	Nationwide Life		1,558,509	1,500,000	1,430,400	1,481,217	1,805			75,487	75,487	31,650	
049164-AM-8	Atlas Air Inc Eq 8.010% 01/02/10 Enhanced Tr Clt Ser 98 Cl C	01/02/2002	Paydown		90,628	90,628	85,047	86,420	4,208				.0	3,630	
060506-W6-5	Bank of America Mtg 6.750% 09/25/31 Sec Ser 2001-9 Cl IA5	12/01/2002	Paydown		229,028	229,028	230,996	230,936	(1,908)				.0	8,445	
064059-A*-9	Bank of New York Sr 6.520% 02/01/04 Secd Nt	11/01/2002	Redemption	100,000	557,992	557,992	561,555	559,326	(1,334)				.0	22,922	
06606F-AF-8	BankAmerica Mfd Hsg 6.470% 04/10/15 Contract 1997-2 A6	11/10/2002	Paydown		2,500,000	2,500,000	2,518,750	2,504,115	(4,115)				.0	80,757	
068306-A@-8	Barr Lab Inc Sr Nt Ser 6.610% 11/18/04 A	11/18/2002	Redemption	100,000	571,428	571,428	571,428	571,428					.0	37,771	
07171J-AD-8	Bausch & Lomb Inc MT 5.950% 09/08/03 Nt	03/01/2002	Nationwide Life		4,471,011	4,500,000	4,260,690	4,428,635	6,609			35,767	35,767	168,088	
07383U-AA-3	Bear Stearns Struct 6.300% 11/30/13 Prod Inc Ser 1999-1 Cl A	11/01/2002	Paydown		447,819	447,819	440,542	440,812	7,007				.0	15,740	
08967#-AA-8	Big Three Inds Corp DE 7.320% 01/04/03 Sr Nt	01/04/2002	Redemption	100,000	285,714	285,714	285,714	285,714					.0	10,399	
09658#-AB-8	Brd of Trade City of 6.810% 03/31/07 Chicago Sr Nt	03/31/2002	Redemption	100,000	428,560	428,560	428,560	428,560					.0	14,592	
12489W-AZ-7	C-BASS Tr 1999 CB2 2M1 7.520% 04/25/30	12/01/2002	Paydown		263,481	263,481	258,376	259,376	4,105				.0	17,532	
12489W-AZ-7	C-BASS Tr Ser 2001-CB3 6.574% 01/25/39 Cl M1	01/01/2002	Paydown		363,350	363,350	350,860	352,092	11,259				.0	(21,884)	
126671-BL-4	CWABS Inc 1998-1 AF4 6.390% 04/25/28	12/01/2002	Paydown		890,283	890,283	857,732	870,776	19,507				.0	13,259	
126671-GK-6	CWABS Inc 1999-3 MF1 8.060% 10/25/30	11/01/2002	Paydown		890,283	890,283	857,732	870,776	19,507				.0	26,057	
126690-NK-8	CWABS Inc CMO 1993-E 6.500% 01/25/24 A6	12/01/2002	Paydown		968,050	968,050	966,386	966,064	1,986				.0	63,004	
12669A-VN-1	CWABS Inc Ser 1998-A8 6.750% 08/25/28 Cl A8	12/01/2002	Paydown		161,637	124,845	124,845	124,845	36,791				.0	6,695	
13187*-AE-8	Collateral Nt Canas Funding Corp 6.090% 09/05/11	11/14/2002	Call		95,917	95,917	95,917	95,917					.0	3,262	
13187*-AE-8	Collateral Nt Cardinal Glass 7.160% 07/23/06 Industries Inc Sr Nt	12/05/2002	Redemption	100,000	400,000	400,000	400,000	400,000					.0	28,640	
14149#-AA-7	Carpenier Technology 7.625% 08/15/11 Corp MT Nt	07/23/2002	Redemption	100,000	2,983,174	3,000,000	2,982,630	2,983,099	74				.0	101,667	
144285-AD-5	Chase Funding Mtg Ln 4.070% 07/25/29 1999-2 1B	01/23/2002	Tax Free Exchange		683,675	683,675	683,675	683,675					.0	21,477	
161551-BA-3		12/25/2002	Paydown		683,675	683,675	683,675	683,675					.0		

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
161551-BG-0	Chase Funding Mtg Ln 7.478% 09/25/11 Asset Backed 1999-3 IA6	12/01/2002	Paydown		338,821	338,821	338,811	338,301	520				.0	23,274	
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	2,292,056	(8,109)			(124,327)	(124,327)	54,250	
17105#-AB-0	Christmas Tree Shops 9.490% 06/01/10 Inc Sr Nt	12/01/2002	Redemption 100.0000		73,099	73,099	74,882	74,636	(1,538)				.0	5,243	
171205-DH-7	Chrysler Financial LLC 6.950% 03/25/02 Nt	03/25/2002	Maturity		3,615,000	3,615,000	3,731,945	3,623,171	(8,171)				.0	125,621	
172953-03-8	Citicorp Mtg Sec Corp 6.500% 09/25/31 Ser 2001-10 CI IA2	12/01/2002	Paydown		497,298	497,298	504,913	504,502	(7,204)				.0	17,474	
201615-DC-2	Commercial Cr Co Nt 6.875% 05/01/02 Computer Associates 6.770% 04/04/03 Intl Inc Sr Nt	05/01/2002	Maturity		3,000,000	3,000,000	3,077,880	3,007,284	(7,284)				.0	103,125	
204912-A*-0	CompuCredit Cr Card 3.910% 01/15/08 Master Tr Ser 2001-1A CI C	04/04/2002	Redemption 100.0000		400,000	400,000	400,000	400,000					.0	13,540	
204926-AD-1	Continental Airlines 7.490% 01/01/08 PTC Ser 1998-EMB2	06/25/2002	Direct		5,000,000	5,000,000	5,000,000	5,000,000					.0	115,037	
210805-A#-4	Continental Airlines 7.080% 11/01/04 PTC Ser 1998-3 CI C1	01/01/2002	Redemption 100.0000		282,985	282,985	282,985	282,985					.0	5,299	
210805-CN-5	Cooper Inds Inc MT Nt 6.400% 11/06/02	11/01/2002	Redemption 100.0000		256,723	256,723	251,190	253,408	3,315				.0	16,753	
21666W-BS-8	Cooper Tire & Rubber 7.250% 12/16/02 Co Nt	11/06/2002	Maturity		3,000,000	3,000,000	2,992,200	2,999,119	881				.0	226,667	
216831-AC-1	Coopers & Lybrand L L 6.890% 03/18/07 P Sr Nt Ser A	12/16/2002	Maturity		2,000,000	2,000,000	1,993,620	1,997,829	2,171				.0	145,000	
21686@-AA-3	Coors/Adolph/Co Sr Nt 6.760% 07/15/02 Ser A	03/18/2002	Redemption 100.0000		357,143	357,143	357,143	357,143					.0	12,235	
217016-B*-4	Copelco Cap Residual 6.100% 08/09/04 Tr Nt Ser 1998-A	07/15/2002	Maturity		2,000,000	2,000,000	2,000,000	2,000,000					.0	135,200	
21730#-AA-7	Corning Glass Works 8.250% 03/15/02 Deb. CS First Boston Mtg 6.958% 01/27/25 Sec Corp CMO Ser 1997-1R CI 2M2	01/09/2002	Paydown		302,781	302,781	302,781	302,781					.0	1,539	
219327-AG-8	Crown Cork & Seal Fin 6.750% 12/15/03 S A Nt	03/15/2002	Maturity		1,000,000	1,000,000	1,070,060	1,004,109	(4,109)				.0	41,250	
22540A-CA-4	Cyprus Amax Minerals 8.360% 07/02/05 Co Equip Nt Ser 1995-C	12/01/2002	Paydown		616,816	616,816	602,360	604,383	12,433				.0	24,583	
22825M-AA-6	DLJ Mtg Accept Corp 8.254% 06/25/20 Ser 2000-S4 CI B1	07/10/2002	Various		4,035,000	5,000,000	3,500,000	3,500,000				535,000	535,000	148,594	
232809-AC-7	DLJ Mtg Accept Corp 8.257% 11/25/30 Ser 2001-S3 CI B1	01/02/2002	Redemption 100.0000		322,252	322,252	322,252	322,252					.0	13,470	
23323C-BL-8	DLJ Mtg Accept Corp 8.254% 06/25/20 Ser 2000-S4 CI B1	12/01/2002	Paydown		171,403	171,403	173,036	172,873	(1,470)				.0	8,338	
23323C-DH-5	DVI Receivables VI LLC 6.270% 04/10/06 Ser 98-1 CI C Asset Backed Nt	12/01/2002	Paydown		195,021	195,021	196,910	196,726	(1,705)				.0	7,752	
23334H-AE-1	Deere /John/ Cap Corp 8.360% 01/21/02 MT Nt	10/10/2002	Paydown		834,121	834,121	834,121	834,121					.0	27,822	
24422E-FB-0	Delta Airlines Inc Eq 9.900% 06/16/02 Tr Ser 88A	01/21/2002	Maturity		2,000,000	2,000,000	2,152,440	2,002,724	(2,724)				.0	58,520	
247361-EE-4	Delta Funding Home Eq 6.190% 02/15/31 Ln Tr Ser 1998-4 CI A4F	06/16/2002	Maturity		2,000,000	2,000,000	2,234,420	2,023,895	(23,895)				.0	99,000	
24763L-ES-5	Delta Funding Home Eq 7.030% 08/15/30 Ln Tr Ser 1999-2 CI A7F	12/01/2002	Paydown		898,686	898,686	887,102	887,658	11,028				.0	28,081	
24763L-FN-5	Disney Walt Co Sr Nt 7.020% 01/10/07	12/01/2002	Paydown		412,136	412,136	412,096	411,906	231				.0	22,930	
254687-AP-1	Donnelly Corp Sr Nt 6.700% 12/15/05	07/10/2002	Redemption 100.0000		292,459	292,459	292,459	292,459					.0	15,499	
257870-B@-3	Dow Chemical Co PT Tr 7.600% 01/02/02 Ser 1992-A1	12/15/2002	Redemption 100.0000		466,667	466,667	466,667	466,667					.0	23,450	
26055H-AA-9	Dreamworks Film Tr CI 9.334% 01/15/09 A1 Fixed Rate Indenture Nt	01/02/2002	Redemption 100.0000		123,737	123,737	123,737	123,737					.0	4,700	
26152S-AG-4	EG & G Nt 6.800% 10/15/05	10/15/2002	Call 108.8800		1,088,800	1,000,000	1,000,000	1,000,000	88,800				.0	93,340	
268457-AC-2	Empire Funding Corp 6.530% 02/25/19 Home Ln Owner Tr 1998-2 A4	12/26/2002	Direct		1,477,500	1,500,000	1,444,245	1,461,649	8,954			6,897	6,897	122,117	
291701-CM-0	English China Clays Nt 7.375% 10/01/02	02/01/2002	Paydown		467,929	467,929	467,863	466,063	1,866				.0	3,455	
293215-AA-7		10/01/2002	Maturity		2,000,000	2,000,000	1,998,780	1,999,813	187				.0	147,500	

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SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
301965-CE-7	FFCA Sec Lending Corp 7.850% 05/18/26 1999-2 CI WA1C	06/25/2002	Direct		1,951,669	2,000,000	1,950,000	1,950,725	940			5	5	88,967	
302228-AA-9	EXSIF Worldwide Inc Sr 7.680% 10/01/15 Secd Nt	10/01/2002	Redemption	100.0000	111,111	111,111	111,817	111,739	(628)				0	8,533	
302471-AJ-6	FMAC Loan Receivables 7.350% 04/15/19 Tr Nt Ser 1997-A CI A	12/01/2002	Paydown		147,806	147,806	150,000	149,594	(1,788)				0	6,224	
302471-CU-9	FMAC Loan Receivables 6.404% 12/15/19 Tr Ser 1998-DA CI A2	09/01/2002	Paydown		3,000,000	3,000,000	2,990,156	2,990,480	9,520				0	144,090	
302569-AA-6	FPL Virginia Funding 7.520% 06/30/19 Corp Sr Nt	12/31/2002	Redemption	100.0000	296,782	296,782	298,168	298,203	(1,422)				0	16,367	
30605A-AA-1	Falcon Auto Dealership 6.067% 01/05/23 LLC Ser 2001-1 CI A1	12/01/2002	Paydown		515,319	515,319	515,332	515,327	(8)				0	17,607	
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	1,258,885	(8,885)				0	61,719	
31331F-AW-1	Federal Express Corp 7.650% 01/15/14 PTC Ser 1997-1C	01/15/2002	Redemption	100.0000	142,035	142,035	146,831	146,573	(4,537)				0	5,433	
31746*-AE-4	Financial Federal 7.570% 10/01/02 Credit Inc Sr Nt	10/01/2002	Maturity		1,000,000	1,000,000	1,000,000	1,000,000					0	75,700	
32051D-FZ-0	First Horizon Asset 6.750% 06/25/31 Sec Inc Ser 2001-4 CI A3	12/01/2002	Paydown		1,040,011	1,040,011	1,033,998	1,034,069	5,942				0	69,490	
336212-AJ-4	First Security Auto 6.000% 03/15/05 Owner Tr 1999-1 B	12/15/2002	Paydown		721,157	721,157	720,563	720,923	234				0	29,553	
34434*-AD-7	Follett Corp Sr Nt 7.160% 10/31/07	10/31/2002	Redemption	100.0000	428,571	428,571	428,571	428,571					0	30,686	
35729B-AB-7	Fremont Home Loan 7.280% 06/25/29 Owner Tr Ser 1999-2 CI A1	12/01/2002	Paydown		1,114,544	1,114,544	1,112,076	1,111,677	2,868				0	43,684	
36157L-L7-1	GE Cap Mtg Serv Inc 6.500% 04/25/24 Ser 1994-6 CI M	12/01/2002	Paydown		1,552,351	1,552,351	1,553,564	1,553,253	(901)				0	60,199	
36157L-SA-7	GE Capital Mtg Serv 6.000% 10/25/08 Inc Ser 1993-13 CI A5	09/01/2002	Paydown		1,000,000	1,000,000	996,875	996,325	3,675				0	19,713	
36157R-3U-7	GE Cap Mtg Serv Inc 7.270% 05/25/27 Ser 1999-HE2 CI A4	12/01/2002	Paydown		540,872	540,872	550,929	546,124	(5,251)				0	37,640	
36157R-3W-3	GE Cap Mtg Serv Inc 7.295% 05/25/14 Ser 1999-HE2 CI A6	12/01/2002	Paydown		316,694	316,694	316,694	316,694					0	18,333	
36157R-QW-8	GE Cap Mtg Serv Inc 6.250% 10/25/28 Ser 1998-14 CI A1	12/01/2002	Paydown		1,132,960	1,132,960	1,138,270	1,130,881	2,079				0	37,550	
36158G-AA-6	GE Cap Mtg Serv Inc 6.500% 04/25/13 REMIC PTC Ser 1998-7 CI A	12/01/2002	Paydown		1,787,311	1,787,311	1,786,028	1,783,134	4,177				0	57,365	
364760-AF-5	Gap Inc Nt 9.050% 12/15/08	05/24/2002	Tax Free Exchange		3,527,143	3,500,000	3,528,315	3,527,676	(533)				0	136,033	
37045G-AB-9	General Motors Corp 8.950% 07/02/09 PTC Ser 1991-A2	07/02/2002	Redemption	100.0000	1,040,031	1,040,031	1,114,622	1,069,869	(29,838)				0	65,956	
37048*-AE-6	General Parts Inc Sr 7.790% 08/13/11 Nt	08/13/2002	Redemption	100.0000	379,200	379,200	379,200	379,200					0	26,455	
37934E-AA-0	Global Franchise Tr 6.349% 04/10/04 1998-1 CI A1	12/01/2002	Paydown		806,326	806,326	810,350	806,618	(292)				0	28,022	
387328-A*-8	Granite Construction 6.540% 03/15/10 Co Sr Nt	03/15/2002	Redemption	100.0000	333,333	333,333	328,283	328,869	4,464				0	10,900	
389406-A@-8	Graybar Elec Inc Sr Nt 6.250% 06/01/04 Ser A	12/26/2002	Call	103.8943	831,154	800,000	800,000	800,000	31,154				0	53,425	
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	
401630-A#-5	Guest Supply Inc Ser C 6.950% 11/15/03 Sr Nt	11/15/2002	Redemption	100.0000	1,111,111	1,111,111	1,111,111	1,111,111					0	57,917	
40429N-AB-4	HS Receivables Corp 9.600% 11/29/06 Ltd Oblig Fxd Rate Nt Ser 99-3 A	11/26/2002	Call	103.5220	1,078,354	1,041,667	1,041,667	1,041,667	36,688				0	90,735	
40429N-AB-4	HS Receivables Corp 9.600% 11/29/06 Ltd Oblig Fxd Rate Nt Ser 99-3 A	10/29/2002	Redemption	100.0000	416,667	416,667	416,667	416,667					0	18,452	
410763-AJ-5	Hanover Cap Mtg CMO 7.000% 10/28/28 Ser 1998-A CI 1A	12/01/2002	Paydown		911,175	911,175	914,450	910,673	502				0	33,658	
41161P-AD-5	Harborview Mtg Loan Tr 7.147% 08/19/30 Ser 2000-1 CI IIIA	12/01/2002	Paydown		1,679,933	1,679,933	1,730,331	1,726,952	(47,019)				0	57,013	
41161P-AU-7	Harborview Mtg Loan Tr 7.460% 12/19/30 Ser 2000-2 CI B1	12/01/2002	Paydown		2,192,253	2,192,253	2,203,214	2,201,425	(9,172)				0	74,865	

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SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
42209E-EJ-5	Headlands Mtg Sec Inc 7.250% 11/25/27 CMO Ser 1997-5 Cl B1	12/01/2002	Paydown		92,784	92,784	93,378	93,133	(349)				.0	5,441	
42333H-GY-2	Heller Financial Inc 7.000% 03/19/02 MT Nt	03/19/2002	Maturity		3,000,000	3,000,000	3,073,020	3,005,139	(5,139)				.0	105,000	
440452-AC-4	Hormel Foods Corp Nt 6.625% 06/01/11	01/14/2002	Tax Free Exchange		4,018,015	4,000,000	4,018,640	4,018,066	(50)				.0	31,653	
44179H-AD-7	Household Automobile 6.650% 04/17/06 Rev Tr 1999-1 A4	12/17/2002	Paydown		1,056,454	1,056,454	1,055,792	1,056,191	263				.0	46,089	
44182D-JP-5	Housing Securities Inc 6.500% 03/25/09 CMO Ser 1994-1 Cl A11	12/01/2002	Paydown		1,648,190	1,648,190	1,663,384	1,647,631	559				.0	84,302	
441917-AH-4	HFC Home Eq Loan A/B 7.210% 10/20/30 Ctf Ser 1999-1 Cl A4	12/01/2002	Paydown		38,508	38,508	39,850	39,519	(1,011)				.0	2,776	
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	6,007,416	(7,416)				.0	210,000	
449670-FB-9	IMC Home Equity Loan 7.080% 12/20/29 Tr Ser 1998-5 Cl M2	06/01/2002	Paydown		420,536	420,536	398,063	401,803	18,733				.0	11,085	
450682-AC-3	ITT Rayonier Inc Nt 7.500% 10/15/02	10/15/2002	Maturity		3,250,000	3,250,000	3,310,125	3,260,232	(10,232)				.0	243,750	
456606-CX-8	Home Eq Mtg Ln Asset 5.680% 10/25/16 Bkd Tr Ser 2001-C Cl AFB4	03/01/2002	Paydown		(46,287)	(46,287)	(46,280)	(46,287)					.0	(18,933)	
46014H-BA-6	International Paper Co 8.170% 03/18/02 MT Nt	03/18/2002	Maturity		1,000,000	1,000,000	1,065,780	1,002,748	(2,748)				.0	55,148	
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	1,004,095	(4,095)				.0	59,662	
464126-AD-3	Irwin Home Equity Ln 6.890% 06/15/29 Tr Ser 1999-2 Cl A4	12/01/2002	Paydown		1,063,631	1,063,631	1,046,804	1,048,394	15,237				.0	33,493	
49228R-AC-7	Kern River Funding 6.676% 07/31/16 Corp Sr Nt	12/31/2002	Redemption	100.0000	86,274	86,274	86,274	86,274					.0	3,120	
493063-AV-3	Key Auto Finance Tr 6.000% 01/15/07 Ser 1999-1 Cl B	12/15/2002	Paydown		348,734	348,734	348,680	348,710	25				.0	10,348	
501717-AJ-1	LAI Vehicle Lease Sec 6.160% 12/15/03 Tr Ser 1998-A Cl A	03/15/2002	Paydown		261,965	261,965	261,965	261,965					.0	3,461	
51603@-AC-6	Lanoga Corp Sr Nt Ser 7.160% 07/25/04 A	07/25/2002	Redemption	100.0000	600,000	600,000	600,000	600,000					.0	42,960	
524660-E@-2	Leggett & Platt Inc MT 7.185% 04/24/02 Nt Ser D	04/24/2002	Maturity		3,000,000	3,000,000	2,992,290	2,999,622	378				.0	121,546	
525170-AW-6	Lehman ABS Corp PTC 6.770% 11/25/22 1997-P1 A	12/01/2002	Paydown		206,009	206,009	206,106	206,268	(259)				.0	7,892	
52518R-AJ-5	Lehman Structured Sec 7.089% 03/30/27 Corp CMO 1998-A B1	12/01/2002	Paydown		801,015	801,015	804,520	804,012	(2,997)				.0	34,247	
52519E-AA-2	Lehman Receivables IV 6.260% 10/15/06 T&W Lease Backed Nt	12/15/2002	Paydown		130,098	130,098	92,148	92,148	37,950				.0	3,407	
55262T-FW-8	MBNA Master Credit 6.500% 04/15/10 Card Tr Ser 2000-L Cl A	01/23/2002	CS First Boston Corporation		10,657,813	10,000,000	10,744,922	10,717,428	(10,272)			(49,344)	(49,344)	83,056	
57634N-BA-0	Master Finl Asset Sec 8.250% 04/20/29 1998-A Cl B1	12/01/2002	Paydown		588,768	588,768	585,778	585,844	2,924				.0	24,146	
576674-A@-4	Material Sciences Corp 7.050% 05/31/07 Sr Nt Ser B	07/31/2002	Call	110.4107	1,971,619	1,785,714	1,785,714	1,785,714	185,905				.0	83,929	
576674-A@-4	Material Sciences Corp 7.050% 05/31/07 Sr Nt Ser B	05/31/2002	Redemption	100.0000	357,143	357,143	357,143	357,143					.0	12,589	
57708Q-AG-2	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	
581557-AL-9	McKesson Corp Nt 6.875% 03/01/02	03/01/2002	Maturity		2,000,000	2,000,000	2,052,580	2,003,024	(3,024)				.0	68,750	
585525-BX-5	Mellon Res Funding 5.610% 10/25/28 Corp 1998-TBC1 Cl A-3	12/01/2002	Paydown		1,766,807	1,766,807	1,766,634	1,761,919	4,888				.0	67,419	
585525-DU-9	Mellon Res Funding 6.970% 03/25/30 Corp 2000-TBC1 Cl A-3B	11/01/2002	Paydown		5,000,000	5,000,000	4,886,287	4,912,037	87,963				.0	190,013	
58983*-FD-6	Meridian Tr Co Secd Ln 6.400% 01/01/07 Cft	01/01/2002	Redemption	100.0000	69,502	69,502	69,502	69,502					.0	2,224	
589929-XB-9	Merrill Lynch Mtg 6.500% 03/25/12 Investors Ser 2001-S1 Cl 1A2	12/01/2002	Paydown		181,522	181,522	182,656	182,563	(1,041)				.0	6,454	
590188-DY-1	Merrill Lynch & Co Inc 8.300% 11/01/02 Nt	11/01/2002	Maturity		2,000,000	2,000,000	2,166,180	2,037,513	(37,513)				.0	166,000	
591559-AA-7	MetLife Cap Eq Loan Tr 6.850% 05/20/08 1997-A Cl A	12/20/2002	Paydown		732,039	732,039	735,813	733,724	(1,685)				.0	25,795	

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SCHEDULE D - PART 4

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591739-AD-9	Metropolitan Asset 6.981% 01/20/26 Funding Inc Ser 1998-A CI A4	12/01/2002	Paydown		786,599	786,599	797,415	796,477	(9,878)				0	48,932	
591739-BS-5	Metropolitan Asset 6.382% 04/20/13 Funding Inc 1999-A CI A2	04/01/2002	Paydown		1,149,424	1,149,424	1,149,422	1,146,049	3,375				0	13,585	
59549R-AC-8	Mid State Tr X Ser 10 6.280% 07/15/26 CI M1	12/15/2002	Paydown		344,404	344,404	344,254	344,253	151				0	12,336	
59750*-AA-6	Midland Corp Tax Cr X 5.730% 10/17/10 Ptnrshp 1st Mtg Bond	10/17/2002	Redemption 100.0000		1,106,554	1,106,554	1,106,554	1,106,554					0	63,406	
60467M-AA-9	Mirant Mid-Atlantic 8.625% 06/30/12 LLC Ser A PTC	12/30/2002	Paydown		301,366	301,366	301,366	301,366					0	13,166	
605051-AB-7	Mission Energy Co Sr 8.125% 06/15/02 Nt Missouri Affrd Hsing 0.000% 11/09/11 Tr	06/15/2002	Maturity		5,000,000	5,000,000	5,288,700	5,036,688	(36,688)				0	203,125	
60588*-AA-2	XII Sec Nt Modern Continental 8.750% 01/04/06 Const Hold Sr Nt	11/09/2002	Redemption 100.0000		726,382	726,382	537,869	542,556	183,826				0		
60755#-AA-5	Morgan Stanley Dean 8.100% 06/24/02 Witter Nt	12/19/2002	Call 100.0000		372,679	372,679	372,679	372,679					0	22,350	
617446-AM-1	Morgan Stanley TRACERS 4.037% 09/15/11 Nt	06/24/2002	Maturity		2,000,000	2,000,000	2,121,380	2,017,339	(17,339)				0	81,000	
61744A-AD-2	Morserv Inc Ser 1996-1 7.000% 11/25/11 CI A5	01/01/2002	Morgan Stanley & Co Inc		32,611,379	30,030,000	32,611,379	32,562,367	49,012				0		
619087-BC-2	Mortgage Capital 7.350% 06/15/28 Funding Inc Ser 1996-MC1 A2A	12/01/2002	Paydown		516,301	516,301	522,917	516,517	(216)				0	19,078	
61910D-BH-4	Mortgage Capital 6.758% 12/21/26 Funding Inc Ser 1996-MC2 A1	12/01/2002	Paydown		783,064	783,064	787,224	781,296	1,768				0	43,828	
61910D-BU-5	Mutual Fund Fee Tr XI 9.060% 01/01/08 Ser 2000-1	12/01/2002	Paydown		2,115,535	2,115,535	2,136,691	2,117,799	(2,264)				0	97,321	
627914-AA-2	Mutual Fund Fee Tr XIV 8.610% 09/30/08 Ser 2000-4	12/30/2002	Paydown		86,405	86,405	67,960	86,405					0	3,971	
62827C-AB-0	National Football 6.690% 10/15/16 League Sr Nt	12/30/2002	Redemption 100.0000		166,436	166,436	131,051	166,436					0	5,349	
63615#-AA-9	New South Home Equity 7.530% 04/25/30 Tr 1999-2 CI A6	10/15/2002	Redemption 100.0000		404,059	404,059	404,059	404,059					0	20,385	
64880M-AN-2	Newell Co MT Nt 6.330% 06/10/02	12/01/2002	Paydown		16,337	16,337	16,449	16,413	(76)				0	1,230	
651190-AX-1	Newhall Funding Co Sr 7.330% 10/30/07 Nt	06/10/2002	Maturity		3,000,000	3,000,000	3,005,430	3,000,597	(597)				0	178,823	
65141#-AA-7	Noble Drilling/Paul 6.330% 12/20/03	10/30/2002	Redemption 100.0000		191,219	191,219	191,219	191,219					0	8,840	
65504#-AA-8	Romano Inc Secd Nt Noble 6.730% 10/01/04	12/20/2002	Redemption 100.0000		1,060,936	1,060,936	1,060,936	1,060,936					0	36,728	
65504@-AB-8	Drilling/JimThompson Inc Sr Secd Nt Northwest Airlines 7.248% 07/02/14	10/01/2002	Redemption 100.0000		654,078	654,078	654,078	654,078					0	38,563	
667294-AF-9	Enhanced ETC Ser 1997- CI 1B	01/02/2002	Paydown		77,838	77,838	71,017	71,974	5,864				0	2,821	
66937N-C3-0	Norwest Asset 6.750% 03/25/28 Securities Corp Ser 1998-5 CI A15	12/01/2002	Paydown		380,112	380,112	392,704	391,843	(11,730)				0	25,658	
679580-A*-1	Old Dominion Freight 7.300% 12/15/02 Line Inc Sr Nt	12/15/2002	Redemption 100.0000		600,000	600,000	600,000	600,000					0	43,800	
68209#-AA-0	Omega Leasing (US) 6.940% 05/12/11 (No2) LLC Sr Nt	12/12/2002	Redemption 100.0000		54,261	54,261	54,261	54,261					0	2,061	
68240M-AH-1	125 Home Loan Owner 9.260% 02/15/29 Trust Ser 1998-1A CI B	12/01/2002	Paydown		614,968	614,968	577,878	583,658	31,310				0	28,411	
693438-AA-1	PMC Commercial Trust 6.370% 05/01/19 Ltd Ser 1998-1 CI A	12/01/2002	Paydown		247,556	247,556	248,291	248,103	(547)				0	9,348	
69348L-FR-5	PNC Mtg Sec Corp CMO 6.600% 02/25/11 Ser 1996-2 CI A3	12/01/2002	Paydown		739,476	739,476	753,573	750,628	(11,152)				0	48,289	
69348L-UX-5	PNC Mtg Sec Corp CMO 7.000% 03/25/28 Ser 1998-2 CI CB1	12/01/2002	Paydown		37,341	37,341	37,542	37,460	(119)				0	1,576	
69348L-VG-1	PNC Mtg Sec Corp Ser 6.625% 03/25/28 1998-2 CI 5B1	12/01/2002	Paydown		75,381	75,381	75,757	75,728	(347)				0	2,706	
69348R-A8-9	PNC Mtg Sec Corp CMO 7.500% 05/25/40 Ser 2000-7 CI B1	12/01/2002	Paydown		1,720,292	1,720,292	1,694,487	1,695,809	24,482				0	56,095	

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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
69348R-XW-1	PNC Mtg Sec Corp CM0 7.000% 06/25/30 Ser 2000-4 CI 3A3	12/01/2002	Paydown		1,933,328	1,933,328	1,976,827	1,972,507	(39,179)				.0	120,647	
69354#-AC-7	Purdue Pharma LP Sr Nt 6.120% 12/14/11 Ser B	12/14/2002	Redemption 100.0000		346,154	346,154	346,154	346,154					.0	15,888	
694070-AD-8	Pacific Coast CDO Ltd 3.709% 10/25/36 Ser 1A CI C2	06/25/2002	Direct		1,898,680	1,933,449	1,894,780	1,896,395	2,268			17	17	32,046	
694070-AD-8	Pacific Coast CDO Ltd 3.709% 10/25/36 Ser 1A CI C2	04/25/2002	Paydown		66,551	66,551	65,220	65,276	1,275				.0	625	
69639@-AA-0	Palisade Holdings L L 6.331% 03/10/30 C Sub Nt	05/15/2002	Redemption 100.0000		35,437	35,437	35,437	35,437					.0	1,589	
70467F-AA-3	Peachtree Franchise 6.680% 01/15/21 Fin Ln LLC 1999-A CI A1 Nt	12/01/2002	Paydown		93,926	93,926	94,383	94,193	(267)				.0	3,479	
70556J-AA-7	Pegasus Aviation Lease 6.300% 03/25/29 Secn Ser 1999-1 CI A1	12/25/2002	Paydown		45,931	45,931	45,454	45,654	277				.0	2,461	
70816F-AB-9	Penney J C Co Inc MT 6.500% 06/15/02 Nt	06/15/2002	Maturity		3,000,000	3,000,000	2,989,020	2,999,527	473				.0	146,250	
71912G-AA-0	Phoenix Receivables 6.550% 03/25/06 LLC Contract Bk Nt Ser 97-2 CI A	03/25/2002	Paydown		133,303	133,303	133,270	133,349	(46)				.0	1,429	
72449#-AA-2	Pitney Structured 6.970% 01/15/10 Funding Inc Lease Rec Backed Nt CI A	10/15/2002	Paydown		512,054	512,054	512,054	512,054					.0	21,317	
74046R-FC-0	Premier Auto Tr Ser 5.780% 04/08/03 1998-4 CI A4	09/08/2002	Paydown		2,410,153	2,410,153	2,409,601	2,410,092	61				.0	56,916	
741597-A*-9	Primex Technologies 7.500% 12/10/08 Inc Sr Nt	12/10/2002	Redemption 100.0000		208,333	208,333	208,333	208,333					.0	15,625	
74167#-AA-8	Prime II Inc Nt 2.721% 02/01/06	08/01/2002	Redemption 100.0000		666,667	666,667	658,185	659,889	6,778				.0	20,070	
74341*-AA-1	ProLogis RACER I LLC 7.760% 08/16/09 Nt Ser 2000-1	12/16/2002	Redemption 100.0000		268,675	268,675	268,675	268,675					.0	11,427	
743833-AH-8	Provident Auto Lease 7.730% 01/14/12 Tr Asset Bkd PTC CI B	12/14/2002	Paydown		217,854	217,854	217,854	217,854					.0	9,229	
74434U-CE-2	Prudential Home Mtg 6.767% 04/28/24 Sec Co Ser 1994-A CI 1B3	12/01/2002	Paydown		2,031,774	2,031,774	2,039,219	2,037,586	(5,811)				.0	80,516	
74965@-AF-3	RLC Industries Co Sr 9.070% 12/15/04 Gtd Nt	12/15/2002	Redemption 100.0000		285,714	285,714	285,714	285,714					.0	25,842	
749685-A@-2	RPM Inc Sr Nt 6.610% 11/14/06	10/23/2002	Tax Free Exchange		6,000,000	6,000,000	6,000,000	6,000,000					.0	359,143	
75628*-AE-4	Recreational Equipment 6.400% 02/01/09 Inc Sr Nt	12/01/2002	Redemption 100.0000		265,244	265,244	265,244	265,244					.0	9,285	
75628*-AH-7	Recreational Equipment 7.570% 03/08/10 Inc Sr Nt	12/08/2002	Redemption 100.0000		170,633	170,633	170,633	170,633					.0	7,077	
76110Y-N3-2	Residential Funding 6.750% 03/25/16 Mtg Sec I Ser 2001-S7 CI A7	12/01/2002	Paydown		180,671	180,671	186,092	185,818	(5,147)				.0	6,685	
76126C-DE-9	RACERS Tr Ser 1998 6.625% 05/15/18 CCE-1 CI A1	11/15/2002	Redemption 100.0000		94,645	94,645	92,780	92,828	1,817				.0	4,728	
76169P-BC-4	Reynolds & Reynolds 6.100% 03/20/02 Inc MT Nt	03/20/2002	Maturity		2,000,000	2,000,000	1,993,320	1,999,695	305				.0	72,861	
76824*-AM-6	River Fuel Trust #1 6.520% 03/15/02 I-M Secd Nt Ser D	03/15/2002	Maturity		1,500,000	1,500,000	1,500,000	1,500,000					.0	48,900	
775741-A*-2	Rollins Truck Leasing 8.270% 03/15/02 Corp Coll Tr Deb Ser N	03/15/2002	Maturity		2,000,000	2,000,000	2,000,000	2,000,000					.0	82,700	
78441*-AA-1	SL Alaska Trade Co 6.790% 10/01/05 Coll Tr	10/01/2002	Redemption 100.0000		1,100,000	1,100,000	1,125,619	1,126,317	(26,317)				.0	74,690	
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	2,569,180	4,451			25	25	103,795	
79548K-UH-9	Salomon Bros Mtg Sec 7.250% 04/25/27 VII Inc Ser 1997-LB2 CI B2	12/01/2002	Paydown		137,358	137,358	127,185	127,637	9,721				.0	6,605	
79548K-ZK-7	Salomon Bros Mtg Sec 7.930% 06/25/28 VII Inc Ser 1998-AQ1 CI A7	12/01/2002	Paydown		604,026	604,026	618,372	616,016	(11,990)				.0	25,123	
79548K-ZL-5	Salomon Bros Mtg Sec 7.000% 06/25/28 VII Inc Ser 1998-AQ1 CI B1	12/01/2002	Paydown		42,312	42,312	39,919	39,984	2,328				.0	1,663	
80218#-AB-2	Santa Fe Plaza Assoc 6.960% 07/01/10 1st Mtg Nt	07/01/2002	Redemption 100.0000		203,183	203,183	203,183	203,183					.0	3,147	
80311T-BD-3	Sara Lee Corp MT Nt 7.400% 03/22/02	03/22/2002	Maturity		2,000,000	2,000,000	2,005,200	2,000,265	(265)				.0	76,878	

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Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
80413#-AA-7	Sauder Woodworking Co 8.760% 03/30/05 Sr Nt	03/30/2002	Redemption 100.0000		285,714	285,714	285,714	285,714					.0	12,514	
805559-BK-6	Saxon Asset Securities 7.000% 03/25/27 Tr Ser 1997-2 Cl AF7	06/01/2002	Paydown		2,555,822	2,555,822	2,568,202	2,562,903	(7,081)				.0	85,629	
805559-CA-7	Saxon Asset Securities 2.420% 04/25/27 Tr Ser 1997-3 Cl BV	10/25/2002	Paydown		368,664	368,664	357,489	366,932	1,732				.0	3,273	
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	967,741	4,373			511,011	511,011	69,825	
834182-AJ-6	Solelectron Corp Liquid 0.000% 01/27/19 Yield Option Sr Nt	01/29/2002	Direct		1,785,105	3,500,000	1,585,115	1,585,115				199,990	199,990		
844741-AL-2	Southwest Airlines Co 8.700% 07/01/11 PTC Ser A3	07/01/2002	Paydown		86,415	86,415	90,220	89,809	(3,394)				.0	5,413	
852060-AL-6	Sprint Cap Corp Nt 6.000% 01/15/07	03/11/2002	Tax Free Exchange		5,971,952	6,000,000	5,970,840	5,971,124	828				.0	129,000	
85430R-AA-9	Stanfield CLO Ltd 9.000% 07/15/14	04/15/2002	Call 100.0000		8,689	8,689	8,689	8,689					.0	236	
858155-AA-2	Combination Nt Steelcase Inc Nt 6.375% 11/15/06	04/18/2002	Tax Free Exchange		6,965,911	7,000,000	6,963,600	6,964,170	1,741				.0	174,781	
86448#-AA-3	Suburban Propane LP Sr 7.540% 06/30/11 Nt	06/30/2002	Redemption 100.0000		200,000	200,000	193,528	194,659	5,341				.0	7,498	
87203R-AC-6	Systems 2001 Asset Tr 7.156% 12/15/11 PTC Ser 2001 Cl B	12/15/2002	Paydown		66,406	66,406	69,005	69,020	(2,614)				.0	2,969	
87215K-AA-1	T&W Funding Co VII 6.070% 11/15/07 Lease Bkd Nt 1999-A Cl A	12/15/2002	Paydown		291,812	291,812	198,763	198,763	93,049				.0	8,475	
87215Q-AA-8	T&W Funding Co VII 6.460% 08/25/06 Lease Bkd Nt 1997-A Cl A	11/25/2002	Paydown		308,884	308,884	209,528	209,528	99,356				.0	8,348	
87263C-AE-2	TRI Funding III Inc 7.685% 08/15/10 Ser 1999-1 Cl C	12/01/2002	Paydown		138,424	138,424	138,424	138,424					.0	5,625	
87263C-AF-9	TRI Funding III Inc 8.590% 08/15/10 Ser 1999-1 Cl D	12/01/2002	Paydown		138,428	138,428	138,428	138,428					.0	6,288	
87306#-AA-2	TTX Lease 41 Tr Eq Tr 7.400% 01/27/06 Ctf Ser A	07/27/2002	Call 100.0000		282	282	282	282					.0	21	
87306#-AA-2	TTX Lease 41 Tr Eq Tr 7.400% 01/27/06 Ctf Ser A	01/27/2002	Redemption 100.0000		32,242	32,242	32,242	32,242					.0	1,193	
87306#-AC-8	TTX Lease 41 Tr Eq Tr 7.400% 01/27/06 Ctf Ser B	01/27/2002	Redemption 100.0000		26,723	26,723	26,723	26,723					.0	989	
87306#-AE-4	TTX Lease 41 Tr Eq Tr 7.400% 01/27/06 Ctf Ser C	07/27/2002	Call 100.0000		487	487	487	487					.0	27	
87306#-AE-4	TTX Lease 41 Tr Eq Tr 7.400% 01/27/06 Ctf Ser C	01/27/2002	Redemption 100.0000		69,434	69,434	69,434	69,434					.0	2,569	
87970@-AJ-0	Telogy Inc Sr Sec Nt 8.820% 07/15/06	07/15/2002	Redemption 100.0000		200,000	200,000	199,932	199,938	62				.0	17,640	
88355W-AA-3	Thermo Fibertek Conv 4.500% 07/15/04 Sub Nt	12/31/2002	Call 100.0000		1,060,000	1,060,000	931,210	964,973	95,027				.0	69,165	
887389-D@-0	Timken Co MT Nt 7.310% 09/10/02	09/10/2002	Maturity		3,000,000	3,000,000	3,004,980	3,001,017	(1,017)				.0	234,529	
88880P-AA-2	Tobacco Setlmt Rev 6.360% 05/15/25 Mgmt Auth Louisiana Ser 2001 Cl A	11/15/2002	Paydown		914,003	914,003	913,982	913,886	117				.0	33,576	
89182#-AA-7	Tower Lease Fin Tr PTC 7.540% 12/01/08 Ser 1999	12/01/2002	Redemption 100.0000		134,039	134,039	134,039	134,039					.0	7,627	
892335-AF-7	Toys R Us Nt 6.875% 08/01/06	01/31/2002	Tax Free Exchange		5,983,542	6,000,000	5,981,820	5,983,260	282				.0	214,271	
90263A-BO-2	UFCC Ser 1998-1 Cl A2 6.280% 10/15/14	12/01/2002	Paydown		1,130,536	1,130,536	1,130,319	1,128,081	2,455				.0	36,836	
90333G-AB-9	US Industries Nt 7.125% 10/15/03	11/08/2002	Taxable Exchange		2,171,000	2,500,000	2,499,116	2,499,745	118			(328,862)	(328,862)	189,505	
90338W-AA-1	US Oncology Corp Sr 8.420% 11/24/06 Secd Nt	02/01/2002	Call 111.7308		1,117,308	1,000,000	992,006	994,880	122,428				.0	15,671	
903913-AA-9	Ultramar Credit Corp 8.625% 07/01/02 Nt	07/01/2002	Maturity		1,000,000	1,000,000	1,080,000	1,012,300	(12,300)				.0	86,250	
905581-AV-6	Union Carbide Corp Nt 6.700% 04/01/09	01/04/2002	Morgan Stanley & Co Inc		3,099,690	3,000,000	3,110,580	3,107,497	(260)			(7,547)	(7,547)	54,717	
907832-AB-5	Union Pacific RR PTC 6.290% 09/25/07 Ser 1995-B	09/25/2002	Redemption 100.0000		188,433	188,433	188,433	188,433					.0	9,009	
908584-DF-9	Union Tank Car Co 6.500% 04/15/08 Equip PTC Ser 1993-A	04/15/2002	Redemption 100.0000		205,772	205,772	201,597	202,672	3,100				.0	6,688	
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	
909317-AR-0	United Air Lines 7.783% 07/01/15 Enhanced ETC Ser 2000-1 Cl A1	07/01/2002	Paydown		669,931	669,931	675,509	675,019	(5,088)				.0	35,313	

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
913458-A*-6	Universal Credit Tr BB 9.360% 11/10/14 Royalty Bkd Nt Ser 1999-B	12/10/2002	Redemption	100.0000	118,517	118,517	118,517	118,517					.0	6,214	
913458-AA-3	Universal Credit Tr 6.870% 05/05/09 Royalty Inc Loan Cft 1999-A	12/05/2002	Redemption	100.0000	147,167	147,167	147,167	147,167					.0	5,925	
91530L-AA-9	Upjohn Co Employee Stk 9.790% 02/01/04 Ownership Tr Deb	02/01/2002	Redemption	100.0000	317,818	317,818	352,308	329,951	(12,133)				.0	31,114	
921796-LH-9	2001-B Cl B1 Vanderbilt Mtg Fin Ser 7.460% 02/07/18	06/25/2002	Direct		1,999,447	2,000,000	1,999,666	1,999,578	(131)				.0	84,547	
929566-A*-8	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	44,692	
93114K-AA-1	Wal-Mart Stores Inc PT 7.490% 06/21/07 Tr Ser 1992-A1	06/21/2002	Redemption	100.0000	302,440	302,440	312,669	307,897	(5,457)				.0	11,326	
94860*-AU-6	Wegmans Food Markets 7.280% 03/17/03 Inc Sr Nt	03/17/2002	Redemption	100.0000	285,714	285,714	285,714	285,714					.0	5,200	
94977G-AG-1	Wells Fargo Mtg Backed 6.750% 08/25/31 Sec Tr Ser 2001-17 Cl A7	12/01/2002	Paydown		144,749	144,749	144,274	144,270	480				.0	5,347	
94977H-AF-1	Wells Fargo Mtg Backed 6.750% 09/25/31 Sec Tr Ser 2001-18 Cl A6	12/01/2002	Paydown		190,110	190,110	191,922	191,861	(1,751)				.0	7,022	
960320-AA-7	Westgate Resorts LLC 6.780% 07/15/13 Ser 1998-A Cl A1	12/01/2002	Paydown		295,747	295,747	295,676	295,577	170				.0	10,572	
97181#-FB-4	Wilmington Tr Co Sec 6.400% 01/02/07 Ln Ctf	01/02/2002	Redemption	100.0000	62,905	62,905	62,905	62,905					.0	2,013	
97181#-FC-2	Wilmington Tr Co Sec 6.400% 01/02/07 Ln Ctf	01/02/2002	Redemption	100.0000	45,826	45,826	45,826	45,826					.0	1,466	
97181#-FD-0	Wilmington Tr Co Sec 6.400% 01/02/03 Ln Ctf	01/02/2002	Redemption	100.0000	47,298	47,298	47,298	47,298					.0	1,514	
97181#-FE-8	Wilmington Tr Co Sec 6.400% 01/02/03 Ln Ctf	01/02/2002	Redemption	100.0000	47,203	47,203	47,203	47,203					.0	1,511	
97181#-FF-5	Wilmington Tr Co Sec 6.400% 01/02/08 Ln Ctf	01/02/2002	Redemption	100.0000	18,702	18,702	18,702	18,702					.0	598	
97181#-FG-3	Wilmington Tr Co Sec 6.400% 01/02/08 Ln Ctf	01/02/2002	Redemption	100.0000	18,702	18,702	18,702	18,702					.0	598	
97181#-FH-1	Wilmington Tr Co Sec 6.400% 01/02/08 Ln Ctf	01/02/2002	Redemption	100.0000	18,702	18,702	18,702	18,702					.0	598	
97181#-FJ-7	Wilmington Tr Co Sec 6.400% 01/01/05 Ln Ctf	07/01/2002	Redemption	100.0000	51,506	51,506	51,506	51,506					.0	1,704	
97181#-FK-4	Wilmington Tr Co Sec 6.400% 01/01/05 Ln Ctf	07/01/2002	Redemption	100.0000	51,539	51,539	51,539	51,539					.0	1,705	
97181#-FL-2	Wilmington Tr Co Sec 6.400% 01/01/05 Ln Ctf	01/01/2002	Redemption	100.0000	35,263	35,263	35,263	35,263					.0	1,128	
97181#-FM-0	Wilmington Tr Co Sec 6.400% 01/01/05 Ln Ctf	01/01/2002	Redemption	100.0000	35,296	35,296	35,296	35,296					.0	1,129	
97181#-FN-8	Wilmington Tr Co Sec 6.400% 01/01/05 Ln Ctf	01/01/2002	Redemption	100.0000	35,231	35,231	35,231	35,231					.0	1,127	
98157D-AC-0	WorldCom Inc Nt 8.000% 05/15/06	03/07/2002	Lehman Brothers Inc		2,000,200	2,000,000	2,008,180	2,006,548	(246)			(6,102)	(6,102)	52,000	
98414F-AA-8	Xerox Equip Lease 3.420% 02/15/08 Owner Tr Ser 2001-1 Cl A	09/25/2002	Direct		1,768,046	1,768,046	1,768,046	1,768,046					.0	36,081	
98414F-AA-8	Xerox Equip Lease 3.420% 02/15/08 Owner Tr Ser 2001-1 Cl A	06/15/2002	Paydown		910,585	910,585	910,585	910,585					.0	10,309	
Total United States					315,837,489	315,217,165	314,420,348	313,691,603	269,645	0	0	1,876,242	1,876,242	11,381,807	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	18,664	
69830H-AA-1	PanCanadian Petroleum 7.900% 01/24/02 Inc MT Nt Tr #00001	01/24/2002	Maturity		3,000,000	3,000,000	3,237,570	3,003,067	(3,067)				.0	54,642	
779915-A*-8	Royal Group 6.840% 11/14/02 Technologies Ltd Sr Nt Ser C	11/14/2002	Maturity		3,000,000	3,000,000	3,000,000	3,000,000					.0	205,200	
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	
Total Canada					6,678,571	6,678,571	6,916,141	6,681,638	(3,067)	0	0	0	0	287,243	XXX

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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
Other Country															
022202-AA-3	Alumina Enterprise Ltd 10.480% 07/15/10 Sr Nt	10/15/2002	Redemption	100.0000	72,761	72,761	71,201	71,476	1,285				.0	4,827	
069905-AA-5	Bass North America Inc 8.125% 03/31/02 Gtd Nt	03/31/2002	Maturity		2,000,000	2,000,000	2,124,880	2,007,778	(7,778)				.0	81,250	
71645W-AA-9	Petrobras Intl Fin Co 9.750% 07/06/11 Sr Nt	03/19/2002	Tax Free Exchange		3,990,395	4,000,000	3,989,960	3,990,259	136				.0	274,083	
780641-AF-3	Royal KPN NV Nt 7.500% 10/01/05	12/05/2002	Direct		2,202,500	2,000,000	2,001,570	2,001,510	(336)			201,326	201,326	176,660	
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	
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	991,666	163				.0	26,500	
62044@-AB-1	Compass Group PLC Sr 7.550% 09/17/03 Nt Ser A	03/01/2002	Nationwide Life		2,114,083	2,000,000	2,000,000	2,000,000				114,083	114,083	68,789	
65223#-AA-7	Kellogg UK Holding Co 4.490% 11/30/06 Ltd Sr Nt	11/30/2002	Redemption	100.0000	400,000	400,000	400,000	400,000					.0	18,060	
66550#-AB-6	Noble Drilling Ltd Sr 6.500% 12/01/04 Sec Nt Ser B	12/01/2002	Redemption	100.0000	929,989	929,989	929,989	929,989					.0	38,085	
Total Other Country					13,001,557	12,702,749	12,809,190	12,692,677	(6,530)	0	0	315,409	315,409	700,450	XXX
4599996 - Bonds - Industrial and Misc - United States					315,837,489	315,217,165	314,420,348	313,691,603	269,645	0	0	1,876,242	1,876,242	11,381,807	XXX
4599997 - Bonds - Industrial and Misc - Canada					6,678,571	6,678,571	6,916,141	6,681,638	(3,067)	0	0	0	0	287,243	XXX
4599998 - Bonds - Industrial and Misc - Other Countries					13,001,557	12,702,749	12,809,190	12,692,677	(6,530)	0	0	315,409	315,409	700,450	XXX
4599999 - Bonds - Industrial and Miscellaneous					335,517,617	334,598,486	334,145,679	333,065,918	260,048	0	0	2,191,651	2,191,651	12,369,500	XXX
Credit Tenant Loans															
United States															
055385-AA-6	BFC Guaranty Corp 6.232% 12/01/17 Credit Tenant Lease	12/01/2002	Redemption	100.0000	111,575	111,575	107,563	104,139	7,436				.0	6,940	
12644@-AN-5	CTL Cap Tr 2001-2 Cr 6.530% 01/15/09 Tenant Lease	12/15/2002	Redemption	100.0000	244,272	244,272	244,272	244,272					.0	8,726	
17121#-AA-2	Chrysler Meridian Corp 6.400% 08/31/05 1st Mtg Nt Ser A1	08/31/2002	Redemption	100.0000	315,146	315,146	315,146	315,146					.0	15,206	
17121#-AB-0	Chrysler Meridian Corp 6.400% 08/31/05 1st Mtg Nt Ser A2	08/31/2002	Redemption	100.0000	102,989	102,989	102,989	102,989					.0	4,969	
17121#-AC-8	Chrysler Meridian Corp 6.400% 08/31/05 1st Mtg Nt Ser A3	08/31/2002	Redemption	100.0000	205,978	205,978	205,978	205,978					.0	9,939	
178777-A*-9	City Place Holding 7.040% 10/31/08 Corp Cr Tenant Lease	11/01/2002	Redemption	100.0000	308,243	308,243	308,243	308,243					.0	16,369	
52465#-AE-5	Legg Mason Mtg Cap 7.040% 09/09/08 Corp Ser 1998-CTL-5	12/09/2002	Redemption	100.0000	170,565	170,565	173,300	172,494	(1,929)				.0	6,567	
52465#-AM-7	Legg Mason Mtg Cap 6.225% 01/10/09 Corp Ser 1999-CTL-19	07/10/2002	Redemption	100.0000	92,598	92,598	89,468	90,178	2,420				.0	4,346	
839521-AA-9	South Point Energy 8.400% 05/30/12 Center LLC Lease Obligation	11/30/2002	Redemption	100.0000	159,736	159,736	159,736	159,736					.0	11,158	
839521-AA-9	South Point Energy 8.400% 05/30/12 Center LLC Lease Obligation	03/14/2002	Nationwide Life		962,000	1,000,000	1,000,000	1,000,000				(38,000)	(38,000)	34,067	
981468-AA-9	World Finl Pty Fin 6.910% 09/01/13 Corp Tower B PTC	12/01/2002	Paydown		210,287	210,287	218,451	218,170	(7,897)				.0	7,954	
Total United States					2,883,390	2,921,390	2,925,146	2,921,345	31	0	0	(38,000)	(38,000)	126,240	XXX
4699999 - Bonds - Credit Tenant Loans					2,883,390	2,921,390	2,925,146	2,921,345	31	0	0	(38,000)	(38,000)	126,240	XXX
6099997 - Bonds - Part 4					453,166,273	453,230,622	451,863,451	450,763,563	457,285	0	0	1,945,410	1,945,410	17,482,320	XXX
6099998 - Bonds - Part 5					55,655,413	55,807,925	56,441,448	56,059,752	(381,696)	0	0	(404,339)	(404,339)	1,605,911	XXX
6099999 - Total - Bonds					508,821,686	509,038,547	508,304,899	506,823,315	75,589	0	0	1,541,071	1,541,071	19,088,231	XXX
7299999 Totals					508,821,686	XXX	508,304,899	506,823,315	75,589	0	0	1,541,071	1,541,071	19,088,231	0

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	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 and Dividends Received During Year	Paid for Accrued Interest and Dividends
United States																
31339L-PD-6	FHLMC REMIC Ser 2393 C 5.500% 12/15/31	06/13/2002	Greenwich Capital Markets Inc.	12/01/2002	Paydown	52,746	50,120	52,746	52,746	2,627				0	851	122
31358Q-L7-8	FNMA REMIC Ser 7.000% 02/25/20 1992-182 CI PZ	10/01/2002	Interest Capitalization	12/01/2002	Paydown	109,429	109,429	109,429	109,429					0	4,474	
31392D-AH-5	FHLMC REMIC Ser 6.500% 07/25/14 2002-28 VA	06/12/2002	Salomon Smith Barney	12/01/2002	Paydown	510,906	531,342	510,906	510,906	(20,436)				0	9,730	1,476
31392M-DF-6	FHLMC REMIC Ser 2448 6.500% 02/15/13 VG	06/12/2002	UBS, Warburg, Dillon Read	12/01/2002	Paydown	681,172	711,093	681,172	681,172	(29,922)				0	12,972	1,386
31392R-TR-2	FHLMC REMIC Ser 2490 6.000% 02/15/14 VA	08/16/2002	Huntington Capital Corp.	12/01/2002	Paydown	142,913	149,478	142,913	142,913	(6,565)				0	1,791	691
38373W-4P-0	Government Natl Mtg 6.500% 02/20/13 Assn Ser 2002-33 CI VH	06/13/2002	UBS, Warburg, Dillon Read	12/01/2002	Paydown	232,801	243,786	232,801	232,801	(10,985)				0	4,433	715
38373W-07-6	Government Natl Mtg 6.500% 02/20/13 Assn Ser 2002-30 CI VA	06/13/2002	First Tennessee Bank NA	12/01/2002	Paydown	220,421	231,011	220,421	220,421	(10,591)				0	4,198	677
38373X-P3-4	GNMA Ser 2002-48 CI VG 6.500% 12/16/12	07/12/2002	Huntington Capital Corp.	12/01/2002	Paydown	130,800	137,851	130,800	130,800	(7,051)				0	2,133	685
Total United States						2,081,188	2,164,111	2,081,188	2,081,188	(82,923)	0	0	0	0	40,581	5,751
3199996 - Bonds - Special Revenue - United States						2,081,188	2,164,111	2,081,188	2,081,188	(82,923)	0	0	0	0	40,581	5,751
3199997 - Bonds - Special Revenue - Canada						0	0	0	0	0	0	0	0	0	0	0
3199998 - Bonds - Special Revenue - Other Countries						0	0	0	0	0	0	0	0	0	0	
3199999 - Bonds - Special Revenue						2,081,188	2,164,111	2,081,188	2,081,188	(82,923)	0	0	0	0	40,581	5,751
Public Utilities (unaffiliated)																
United States																
668074-AF-4	Northwestern Corp Nt 7.875% 03/15/07	03/08/2002	CS First Boston Corporation	10/29/2002	Tax Free Exchange	1,000,000	999,460	999,524	999,524	.64				0	49,438	
723484-AB-7	Pinnacle West Cap Corp 6.400% 04/01/06 Sr Nt	02/26/2002	Salomon Smith Barney	11/04/2002	UBS, Warburg, Dillon Read	2,000,000	2,033,020	1,934,280	2,028,118	(4,902)		(93,838)	(93,838)	140,800	53,333	
86765B-AA-7	Sunoco Logistics Ptnrs 7.250% 02/15/12 Op LP Nt	02/04/2002	Lehman Brothers Inc.	08/12/2002	Tax Free Exchange	2,000,000	1,986,500	1,987,027	1,987,027	.527				0	74,111	
872375-AF-7	TECO Energy Inc Nt 6.125% 05/01/07	06/20/2002	Various	10/31/2002	Morgan/JP/Securities - Bonds	3,000,000	3,026,690	2,615,000	3,025,014	(1,676)		(410,014)	(410,014)	89,493	7,146	
Total United States						8,000,000	8,045,670	7,535,831	8,039,683	(5,987)	0	0	(503,852)	(503,852)	353,842	60,479
3899996 - Bonds - Public Utilities - United States						8,000,000	8,045,670	7,535,831	8,039,683	(5,987)	0	0	(503,852)	(503,852)	353,842	60,479
3899997 - Bonds - Public Utilities - Canada						0	0	0	0	0	0	0	0	0	0	0
3899998 - Bonds - Public Utilities - Other Countries						0	0	0	0	0	0	0	0	0	0	
3899999 - Bonds - Public Utilities						8,000,000	8,045,670	7,535,831	8,039,683	(5,987)	0	0	(503,852)	(503,852)	353,842	60,479
Industrial & Miscellaneous																
United States																
01877K-AB-9	Alliance Pipeline LP 6.996% 12/31/19 Sr Nt	06/05/2002	Dain Rauschar Inc.	12/31/2002	Redemption 100.0000	4,163	4,149	4,163	4,163	.14				0	218	129
02378J-AJ-5	American Airlines AMR 7.377% 05/23/19 EETC Ser 2001-1 CI B	02/18/2002	Direct	11/23/2002	Paydown	190,468	193,156	190,468	190,468	(2,688)				0	10,144	3,318
02378J-AU-2	American Airlines AMR 7.379% 05/23/16 EETC Ser 2001-1C	02/18/2002	Direct	11/23/2002	Paydown	350,481	350,481	350,481	350,481					0	16,019	6,106
02635P-RG-0	American General Fin 5.875% 07/14/06 MT Nt Ser F	05/30/2002	CS First Boston Corporation	08/26/2002	CS First Boston Corporation	1,000,000	1,028,940	1,060,070	1,027,483	(1,457)		32,587	32,587	21,868	7,997	
07274A-AA-9	Bayer 2002-A Pass 6.100% 01/02/13 Through Tr PTC	01/24/2002	Salomon Smith Barney	07/02/2002	Redemption 100.0000	966,000	966,000	966,000	966,000					0	24,880	
079867-AQ-0	BellSouth Telecom Inc 6.300% 12/15/15 Deb	06/11/2002	McDonald & Co Sec Inc.	12/15/2002	Paydown	150,279	152,711	150,279	150,279	(2,432)				0	7,139	4,708
097014-AC-8	Boeing Cap Corp Sr Nt 7.375% 09/27/10	02/04/2002	Various	08/16/2002	Various	3,180,000	3,397,829	3,411,013	3,390,960	(6,869)			20,054	20,054	169,281	83,239
12669C-E3-0	CWMBBS Inc Ser 2002-8 6.250% 07/25/32 CI A8	06/17/2002	Greenwich Capital Markets Inc.	12/01/2002	Paydown	179,236	185,510	179,236	179,236	(6,273)				0	3,281	840
141749-AA-9	Carey Comm Mtg Tr Ser 5.970% 08/20/19 2002-1 CI A	08/27/2002	Direct	12/10/2002	Paydown	52,942	52,942	52,942	52,942					0	624	

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	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 and Dividends Received During Year	Paid for Accrued Interest and Dividends
15189@-AA-7	Centerpoint Anchorage 7.899% 09/15/22 Tr CTL Lease Bkd PTC	09/18/2002	SPP Hambro	12/15/2002	Redemption 100.0000	20,766	20,766	20,766	20,766					0	260	
17248R-AA-4	Cingular Wireless Nt 5.625% 12/15/06	04/10/2002	Lehman Brothers Inc	09/11/2002	Tax Free Exchange	2,000,000	1,957,360	1,960,818	1,960,818	3,458				0	84,063	38,438
17305E-AV-7	Citibank Cr Card 4.950% 02/09/09 Issuance Tr Ser 2002-A1 CI A1	03/25/2002	Salomon Smith Barney	04/17/2002	Salomon Smith Barney	3,000,000	2,932,500	2,977,617	2,933,278	778			44,339	44,339	33,825	23,925
31331F-AY-7	Federal Express Corp 6.845% 01/15/19 EETC Ser 98-1 B	04/10/2002	Piper Jaffray Inc	07/15/2002	Paydown	8,223	8,223	8,223	8,223					0	281	141
413086-AC-3	Harman Intl Sr Nt 7.125% 02/15/07	02/14/2002	CS First Boston Corporation	04/25/2002	CS First Boston Corporation	5,000,000	4,960,700	5,004,750	4,961,964	1,264			42,786	42,786	70,260	
440327-AE-4	Horace Mann Educators 6.625% 01/15/06 Corp Sr Nt	04/02/2002	Dain Rauschar Inc	05/09/2002	CS First Boston Corporation	5,000,000	5,025,300	5,070,350	5,024,894	(406)			45,456	45,456	109,497	73,611
494553-AA-8	Kinder Morgan Inc Nt 6.500% 09/01/12	08/22/2002	Salomon Smith Barney	11/22/2002	Tax Free Exchange	1,500,000	1,495,740	1,495,819	1,495,819	79				0	23,021	
50026*-AA-3	Kohls Corp Cr Tenant 7.600% 12/15/22 Lease (Shelby MI)	09/11/2002	Blair William & Company	12/15/2002	Redemption 100.0000	5,257	5,554	5,257	5,257	(297)				0	71	
58528#-DS-3	Meijer Inc 1st Mtg 6.960% 12/01/11 Bond Ser B-1	06/20/2002	Dain Rauschar Inc	12/01/2002	Paydown	133,685	139,285	133,685	133,685	(5,600)				0	4,652	491
608190-AA-2	Mohawk Inds Inc Nt Ser 6.500% 04/15/07 C	04/16/2002	Various	06/18/2002	Tax Free Exchange	5,500,000	5,527,430	5,526,776	5,526,776	(654)				0	75,472	9,208
61744A-AD-2	Morgan Stanley TRACERS 4.037% 09/15/11 Nt	01/01/2002	Morgan Stanley & Co Inc	06/21/2002	Taxable Exchange	2,574,000	2,747,330	2,737,709	2,737,738	(9,592)			(28)	(28)	155,968	47,931
62827G-AA-3	Mutual Fund Fee Tr XIX 6.440% 12/01/09 Ser 2002-1 CI A	01/29/2002	Salomon Smith Barney	12/30/2002	Paydown	635,347	635,347	635,347	635,347					0	20,179	
66937R-PP-8	Norwest Asset 6.500% 04/25/29 Securities Corp Ser 1999-8 CI A3	07/23/2002	Legg Mason Wood Walker Inc	12/01/2002	Paydown	10,241	10,523	10,241	10,241	(282)				0	164	46
69563N-AA-1	PaineWebber(CircuitCityStores) PTC Ser 1996-A CI 1 8.387% 08/01/18	04/15/2002	Piper Jaffray Inc	12/01/2002	Paydown	35,466	33,685	35,466	35,466	1,781				0	1,124	182
74730*-AG-7	Quad/Graphics Inc Nt 7.140% 09/01/10 Ser 95-1 A	06/28/2002	First Albany Corporation	09/01/2002	Redemption 100.0000	600,000	621,444	600,000	600,000	(21,444)				0	21,420	13,923
74913E-AH-3	Qwest Capital Fdg Nt 7.250% 02/15/11	06/18/2002	Taxable Exchange	12/26/2002	Taxable Exchange	858,000	912,131	575,280	686,400	(225,731)			(111,120)	(111,120)	53,737	21,253
749685-A#-0	RPM Inc Sr Nt 6.610% 11/15/06	10/23/2002	Tax Free Exchange	11/20/2002	Tax Free Exchange	6,000,000	6,000,000	6,000,000	6,000,000					0	203,808	174,063
79548K-UG-1	Salomon Bros Mtg Sec 7.250% 04/25/27 VII Inc Ser 1997-LB2 CI B1	01/31/2002	Dain Rauschar Inc	12/01/2002	Paydown	33,613	34,348	33,613	33,613	(735)				0	1,247	27
808626-AB-1	Science Applications 6.250% 07/01/12 Intl Corp Nt	06/21/2002	Morgan/JP/Securities - Bonds	11/08/2002	Tax Free Exchange	2,000,000	1,991,760	1,991,988	1,991,988	228				0	45,139	
929566-G*-2	Wabash National Corp 9.660% 03/30/04 Sec Nt Ser A (New)	04/11/2002	Taxable Exchange	10/17/2002	Call 100.0000	16,722	16,722	16,722	16,722					0	832	
929566-G*-2	Wabash National Corp 9.660% 03/30/04 Sec Nt Ser A (New)	04/11/2002	Taxable Exchange	12/31/2002	Redemption 100.0000	34,861	34,861	34,861	34,861					0	1,280	
94978#-AU-1	Wells Fargo Bank 7.380% 05/15/32 Northwest NA MMRA Lease Backed Loan	07/30/2002	Direct	12/15/2002	Redemption 100.0000	5,551	5,812	5,551	5,551	(261)				0	103	17
Total United States						41,045,300	41,448,536	41,245,490	41,171,417	(277,120)	0	0	74,073	74,073	1,159,858	509,594
Other Country																
803070-AA-9	Sappi Papier Holding 6.750% 06/15/12 AG Nt	06/05/2002	Morgan/JP/Securities - Bonds	06/05/2002	Salomon Smith Barney	2,000,000	1,993,500	2,018,940	1,993,500				25,440	25,440		
G2044@-AB-1	Compass Group PLC Sr 7.550% 09/17/03 Nt Ser A	05/15/2002	Nationwide Life	05/31/2002	Tax Free Exchange	2,000,000	2,095,549	2,092,527	2,092,527	(3,022)				0	31,039	24,747
Total Other Country						4,000,000	4,089,049	4,111,467	4,086,027	(3,022)	0	0	25,440	25,440	31,039	24,747
4599996 - Bonds - Industrial and Miscellaneous - United States						41,045,300	41,448,536	41,245,490	41,171,417	(277,120)	0	0	74,073	74,073	1,159,858	509,594
4599997 - Bonds - Industrial and Miscellaneous - Canada						0	0	0	0	0	0	0	0	0	0	0
4599998 - Bonds - Industrial and Miscellaneous - Other Countries						4,000,000	4,089,049	4,111,467	4,086,027	(3,022)	0	0	25,440	25,440	31,039	24,747
4599999 - Bonds - Industrial and Miscellaneous						45,045,300	45,537,585	45,356,957	45,257,444	(280,142)	0	0	99,513	99,513	1,190,897	534,341
Credit Tenant Loans																
United States																
02780*-AA-0	American National Bank 7.500% 05/10/12 & Tr Cr Tenant Lease	03/27/2002	Libra Investments	12/10/2002	Redemption 100.0000	43,758	45,090	43,758	43,758	(1,332)				0	1,379	155

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17
CUSIP Identification	Description	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	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 and Dividends Received During Year	Paid for Accrued Interest and Dividends
12946#-AA-6	Calegari /Gregoire A/ 7.625% 11/15/13 Cr Tenant Lease	03/27/2002	Libra Investments	12/15/2002	Redemption	100.0000	55,215	55,215	55,215	(1,875)				0	1,769	140
29272#-AA-4	Energy Plaza Lease 5.880% 02/14/14 PassThru Tr Cr Tenant Lease Ser A1	02/14/2002	Direct	08/14/2002	Redemption	100.0000	354,167	354,167	354,167					0	10,413	
39103@-AA-0	Great Northern Inv 7.800% 12/15/13 Manitowoc Cr Tenant Lease	03/27/2002	Libra Investments	12/15/2002	Redemption	100.0000	49,348	49,348	49,348	(2,057)				0	1,618	128
51811#-AA-6	Last Chance Inc Cr 8.125% 09/15/13 Tenant Lease	03/27/2002	Libra Investments	12/15/2002	Redemption	100.0000	57,682	57,682	57,682	(3,409)				0	1,970	156
59926#-AA-1	Miles Corner Ltd Cr 7.700% 12/15/11 Tenant Lease	03/27/2002	Libra Investments	12/15/2002	Redemption	100.0000	98,799	98,799	98,799	(3,972)				0	3,197	254
653240-AA-9	Newtown Cr Tenant Lease Ser 2002-CTL	08/08/2002	Lehman Brothers Inc	12/15/2002	Redemption	100.0000	2,573	2,573	2,573					0	36	
85231C-AA-3	St Louis Fed Office 6.910% 01/15/19 Bldg Tr CTL Ser 2002-A	05/20/2002	Direct	07/15/2002	Redemption	100.0000	19,895	19,895	19,895					0	210	
Total United States						681,437	694,081	681,437	681,437	(12,645)	0	0	0	0	20,591	833
4699999 - Bonds - Credit Tenant Loans						681,437	694,081	681,437	681,437	(12,645)	0	0	0	0	20,591	833
6099998 - Total - Bonds						55,807,925	56,441,448	55,655,413	56,059,752	(381,696)	0	0	(404,339)	(404,339)	1,605,911	601,404
7299999 Totals							56,441,448	55,655,413	56,059,752	(381,696)	0	0	(404,339)	(404,339)	1,605,911	601,404

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 NAIC Company Code or Alien Insurer Identification Number	4 NAIC Valuation Method (See SVO Purposes and Procedures manual)	5 Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	6 Total Amount of Such Intangible Assets	7 Book/Adjusted Carrying Value	Stock of Such Company Owned by Insurer on Statement Date	
							8 Number of Shares	9 % of Outstanding
NONE								
1799999 Totals							XXX	XXX

- 1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$
- 2. Total amount of intangible assets nonadmitted: \$

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 6, Section 1	Stock in Lower-tier Company Owned Indirectly by Insurer on Statement Date	
				5 Number of Shares	6 % of Outstanding
NONE					
0399999 Total				XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	Interest		7 Maturity Date	8 Book/Adjusted Carrying Value	9 Increase (Decrease) by Adjustment	10 Increase (Decrease) by Foreign Exchange Adjustment	11 Par Value	12 Actual Cost	Interest		15 Paid for Accrued Interest	16 NAIC Design- nation	17 Effective Rate of Interest	
				5 Rate of	6 How Paid							13 Amount Due and Accrued Dec. 31 of Current Year on Bonds Not in Default	14 Gross Amount Received				
BONDS																	
Industrial & Miscellaneous																	
Issuer Obligations (10)																	
United States																	
00171#-AA-7	AMI Semiconductor Inc Term Loan 2/20/2007	12/30/2002	CS First Boston Corporation	5.170	MATR	01/31/2003	414,857			414,857	414,857	119			3	5.170	
00171#-AA-7	AMI Semiconductor Inc Term Loan 2/20/2007	12/23/2002	CS First Boston Corporation	5.150	MATR	03/24/2003	500,000			500,000	500,000	644			3	5.150	
15650#-AB-3	Adelphia Comm Corp Discr Sr Secd Tm Ln 12/31/2009	12/02/2002	Bank of America BIRD Dealer	6.750	MATR	01/01/2003	740,000	(260,000)		1,000,000	1,000,000	5,625			6	6.750	
19483N-A*-6	Collins & Aikman Floor Inc Levld Ln Tranche B 1/26/2008	12/27/2002	CS First Boston Corporation	4.938	MATR	01/27/2003	224,359			224,359	224,359	154			3	4.938	
19483N-A*-6	Collins & Aikman Floor Inc Levld Ln Tranche B 1/26/2008	12/31/2002	CS First Boston Corporation	6.750	MATR	03/31/2003	102,564			102,564	102,564	19			3	6.750	
76115N-A*-2	Resolution Performance Prod Term Loan B 11/14/2008	10/31/2002	Morgan Stanley & Co Inc	4.420	MATR	01/31/2003	185,714			185,714	185,714	1,414			4	4.420	
76115N-A*-2	Resolution Performance Prod Term Loan B 11/14/2008	11/29/2002	Morgan Stanley & Co Inc	4.220	MATR	02/28/2003	171,429			171,429	171,429	663			4	4.220	
76115N-A*-2	Resolution Performance Prod Term Loan B 11/14/2008	12/31/2002	Morgan Stanley & Co Inc	4.150	MATR	03/31/2003	78,908			78,908	78,908	9			4	4.150	
76115N-A*-2	Resolution Performance Prod Term Loan B 11/14/2008	12/31/2002	Morgan Stanley & Co Inc	6.000	MATR	03/31/2003	7,143			7,143	7,143	1			4	6.000	
784635-F*-0	SPX Corporation Term Loan Tranche C 12/31/2007	12/31/2002	Chase Securities Inc/Portal	3.938	MATR	03/31/2003	554,400			554,400	554,400	61			3	3.938	
784635-G@-7	SPX Corporation Term Loan Tranche B 12/31/2007	12/31/2002	Chase Securities Inc/Portal	3.688	MATR	03/31/2003	332,640			332,640	332,640	34			3	3.688	
98818#-AA-0	Yuasa Cap Inc Term Loan B 11/9/2008	10/30/2002	Morgan Stanley & Co Inc	5.010	MATR	01/30/2003	570,083			570,083	570,083	4,998			3	5.010	
98818#-AA-0	Yuasa Cap Inc Term Loan B 11/9/2008	11/22/2002	Morgan Stanley & Co Inc	4.920	MATR	02/24/2003	409,935			409,935	409,935	2,241			3	4.920	
Total United States							4,292,032	(260,000)	0	4,552,032	4,552,032	15,982	0	0	XXX	XXX	
3999999 - Industrial and Miscellaneous - Issuer Obligations							4,292,032	(260,000)	0	4,552,032	4,552,032	15,982	0	0	XXX	XXX	
4599996 - Total - Industrial and Miscellaneous Bonds - United States							4,292,032	(260,000)	0	4,552,032	4,552,032	15,982	0	0	XXX	XXX	
4599997 - Total - Industrial and Miscellaneous - Canada							0	0	0	0	0	0	0	0	0	XXX	XXX
4599998 - Total - Industrial and Miscellaneous - Other Countries							0	0	0	0	0	0	0	0	0	XXX	XXX
4599999 - Total - Industrial and Miscellaneous Bonds							4,292,032	(260,000)	0	4,552,032	4,552,032	15,982	0	0	XXX	XXX	
5499999 - Total - Issuer Obligations							4,292,032	(260,000)	0	4,552,032	4,552,032	15,982	0	0	XXX	XXX	
5599999 - Total - Single Class Mortgaged-Backed/Asset-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX
5699999 - Total - Defined Multi-Class Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX
5799999 - Total - Other Multi-Class Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX
5899999 - Total - Defined Multi-Class Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX
5999999 - Other Multi-Class Commercial Mortgage Backed/Asset-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX
6099999 - Total - Bonds							4,292,032	(260,000)	0	4,552,032	4,552,032	15,982	0	0	XXX	XXX	
Class One Money Market Mutual Funds																	
990061-75-6	Nationwide Cash Mgmt Partn	12/31/2002	Direct	1.560	MTLY	12/31/2003	5,535,708			5,535,708	5,535,708	24,328			1	1.799	
7899999 - Class One Money Market Mutual Funds							5,535,708			0	5,535,708	5,535,708	24,328			0	XXX
8099999 Totals							9,827,741	(a)	(260,000)	0	XXX	10,087,741	15,982	24,328	0	XXX	XXX

(a) Includes \$ (113,516) other than accrual of discount and amortization of premium.

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Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part A - Section 3

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part B - Section 3

NONE

ANNUAL STATEMENT FOR THE YEAR 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open December 31 of Current Year

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	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		0		0	5,407	0	0	8,686	14,296
Floating for Fixed Interest Rate Swap.....	2,000,000	10/01/2005	3mL(6.8025%)	09/28/2000	Deutsche Bank		0		0	264,938	0	0	97,529	16,593
Floating for Fixed Interest Rate Swap.....	2,000,000	10/01/2005	3mL+1.8%(4.75%)	09/28/2000	Morgan Stanley International		0		0	(38,457)	0	0	(19,979)	16,593
Zero Coupon Swap on AOL Convertible Bond.....	1,653,804	12/06/2004	3mL+1.65%(0%)	01/29/2001	Deutsche Bank		0		0	(141,213)	0	0	58,852	11,500
Fixed for Floating Interest and Currency Rate Swap.....	2,022,984	02/02/2009	3mL+1.70%(GBP7.50%)	02/22/2001	Deutsche Bank		(230,309)		(230,309)	(445,930)	0	0	(90,008)	24,974
Fixed for Floating Interest Rate Swap.....	2,500,000	02/05/2006	5.375%(3mL)	07/25/2001	Morgan Stanley Capital Svcs		0		0	264,896	0	0	86,687	22,013
Zero Coupon Swap on Nabors Industries Convertible Bond.....	2,433,640	02/05/2006	3mL+1.50%(0%)	07/25/2001	Morgan Stanley International		0		0	(9,441)	0	0	83,435	21,429
Fixed for Floating Interest Rate Swap.....	7,400,000	11/01/2008	4.6025%(1mL)	12/21/2001	Bear Stearns International		0		0	496,911	0	0	205,475	89,423
Fixed for Floating Interest Rate Swap.....	3,112,356	02/08/2012	5.37%(3mL)	02/08/2002	Goldman Sachs		0		0	364,219	0	0	98,710	46,976
Floating for Fixed Interest and Currency Rate Swap.....	3,112,356	02/08/2012	3mL(CAD7.59%)	02/09/2002	Merrill Lynch		(68,644)		(68,644)	(309,326)	0	0	(107,296)	46,976
Fixed for Floating Interest Rate Swap.....	5,000,000	07/03/2007	4.59%(3mL)	06/26/2002	Deutsche Bank		0		0	427,430	0	0	70,318	53,073
Fixed for Floating Interest Rate Swap.....	5,000,000	10/15/2007	3.41%(1mL)	11/06/2002	Deutsche Bank		0		0	77,481	0	0	4,146	54,725
Fixed for Floating Interest Rate Swap.....	5,000,000	10/15/2007	3.43%(1mL)	12/15/2002	Deutsche Bank		0		0	77,275	0	0	4,467	54,725
Fixed for Floating Interest Rate Swap.....	5,000,000	01/15/2008	3.49%(1mL)	12/15/2002	Bear Stearns Bank		0		0	57,118	0	0	4,622	56,146
0599999 - Subtotal - Swaps - Hedging Transactions								XXX	(298,953)	1,091,308	0	0	505,643	529,444
Credit default swap on Lowe's Companies Inc., 0%, 02/16/21.....	3,000,000	05/01/2006		05/01/2001	Salomon Smith Barney					28,590	0	0	24,333	27,390
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					(195,816)	0	0	34,848	18,432
Credit default swap on Lowe's Companies Inc., 0%, 02/16/21.....	5,000,000	06/25/2006		06/25/2001	Merrill Lynch					9,431	0	0	30,417	46,670
Credit default swap on Verizon Global Funding Corp., 0%, 5/15/21.....	5,000,000	06/25/2006		06/25/2001	Merrill Lynch					(24,945)	0	0	46,639	46,670
Credit default swap on Royal Caribbean Cruises, 8.25%, 04/01/05.....	2,000,000	03/02/2005		06/27/2001	Merrill Lynch					(107,848)	0	0	62,861	14,730
Credit default swap on Legg Mason Inc., 0%, 06/06/31.....	3,000,000	07/06/2005		08/21/2001	Merrill Lynch					26,729	0	0	45,558	23,788
Credit default swap on Vodafone Group Plc, 7.75%, 02/15/10.....	8,000,000	09/21/2006		09/21/2001	Deutsche Bank					31,562	0	0	114,839	77,212
Credit default swap on AT&T Corp., 6.00%, 03/15/09.....	6,000,000	09/21/2006		09/21/2001	Bear Stearns International					(165,088)	0	0	52,028	57,909
Credit default swap on AT&T Corp., 6.00%, 03/15/09.....	2,000,000	09/21/2006		09/21/2001	Bear Stearns International					(55,029)	0	0	13,392	19,303
Credit default swap on Sears Roebuck Acceptance Corp., 7.00%, 02/01/11.....	4,000,000	09/21/2006		09/21/2001	JP Morgan					(298,702)	0	0	34,685	38,606
Credit default swap on Merrill Lynch & Co., 6.00%, 02/17/09.....	10,000,000	09/24/2006		09/24/2001	Bear Stearns International					20,682	0	0	70,971	96,621
Credit default swap on Fifth Third Bank Corp., 6.75%, 07/15/05.....	8,000,000	04/09/2007		04/09/2002	Deutsche Bank					34,760	0	0	44,924	82,694
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.					17,007	0	0	20,622	20,898
Credit default swap on Horace Mann Educators Corp., 1.425%, 05/14/32.....	1,000,000	06/14/2007		05/14/2002	Credit Suisse First Boston					3,265	0	0	13,154	10,553
Credit default swap on Horace Mann Educators Corp., 1.425%, 05/14/32.....	5,000,000	06/14/2007		05/14/2002	Credit Suisse First Boston					16,326	0	0	65,772	52,766
Credit default swap on Ocean Energy Inc., 7.25%, 10/01/11.....	5,000,000	05/21/2007		05/21/2002	Merrill Lynch					46,204	0	0	50,556	52,375
Credit default swap on Medtronic Inc., 1.25%, 09/15/21.....	8,000,000	06/12/2007		06/12/2002	Goldman Sachs					6,601	0	0	22,893	84,374

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open December 31 of Current Year

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	Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income	Potential Exposure
Credit default swap on Medtronic Inc., 1.25%, 09/15/21	2,000,000	06/12/2007		06/12/2002	Goldman Sachs					1,650	0	0	5,723	21,093
Credit default swap on American Express, 5.50%, 09/12/06	5,000,000	06/17/2007		06/17/2002	Morgan Stanley Capital Svcs					38,096	0	0	21,068	52,815
Credit default swap on Allergan Inc., 0%, 11/06/22	5,000,000	12/06/2007		11/02/2002	Merrill Lynch					34,503	0	0	8,440	55,533
Credit default swap on Caterpillar Fin Services, 4.875%, 06/15/07	5,000,000	11/19/2007		11/19/2002	Salomon Smith Barney					67,153	0	0	4,492	55,270
Credit default swap on Gannett Co Inc, 6.375%, 04/01/12	5,000,000	11/20/2007		11/20/2002	Bank One N.A.					22,039	0	0	3,018	55,286
0799999 - Subtotal - Swaps - Other Derivative Transactions								XXX		(442,828)			791,235	1,010,987
0899999 - Subtotal - Swaps								XXX	(298,953)	648,480			1,296,878	1,540,431
2599999 - Subtotal - Hedging Transactions								XXX	(298,953)	1,091,308			505,643	529,444
2799999 - Subtotal - Other Derivative Transactions								XXX		(442,828)			791,235	1,010,987
9999999 - Totals								XXX	(298,953)	648,480			1,296,878	1,540,431

SCHEDULE DB - PART C - SECTION 2

Showing all Collar, Swap and Forwards Opened During Current Year

1	2	3	4	5	6	7
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)
Fixed for Floating Interest Rate Swap	3,112,356	02/08/2012	5.37%(3mL)	02/08/2002	Goldman Sachs	
Floating for Fixed Interest and Currency Rate Swap	3,112,356	02/08/2012	3mL (CAD7.59%)	02/09/2002	Merrill Lynch	
Fixed for Floating Interest Rate Swap	5,000,000	07/03/2007	4.59%(3mL)	06/26/2002	Deutsche Bank	
Fixed for Floating Interest Rate Swap	5,000,000	10/15/2007	3.41%(1mL)	11/06/2002	Deutsche Bank	
Fixed for Floating Interest Rate Swap	5,000,000	10/15/2007	3.43%(1mL)	12/15/2002	Deutsche Bank	
Fixed for Floating Interest Rate Swap	5,000,000	01/15/2008	3.49%(1mL)	12/15/2002	Bear Stearns Bank	
Credit default swap on Fifth Third Bank Corp., 6.75%, 07/15/05	8,000,000	04/09/2007		04/09/2002	Deutsche Bank	
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.	
Credit default swap on Horace Mann Educators Corp.	1,000,000	06/14/2007		05/14/2002	Credit Suisse First Boston	
Credit default swap on Horace Mann Educators Corp.	5,000,000	06/14/2007		05/14/2002	Credit Suisse First Boston	
Credit default swap on Ocean Energy Inc., 7.25%, 10/01/11	5,000,000	05/21/2007		05/21/2002	Merrill Lynch	
Credit default swap on Medtronic Inc., 1.25%, 09/15/21	8,000,000	06/12/2007		06/12/2002	Goldman Sachs	
Credit default swap on Medtronic Inc., 1.25%, 09/15/21	2,000,000	06/12/2007		06/12/2002	Goldman Sachs	
Credit default swap on American Express, 5.50%, 09/12/06	5,000,000	06/17/2007		06/17/2002	Morgan Stanley Capital Svcs	
Credit default swap on Allergan Inc., 0%, 11/06/22	5,000,000	12/06/2007		11/02/2002	Merrill Lynch	
Credit default swap on Caterpillar Fin Services, 4.875%, 06/15/07	5,000,000	11/19/2007		11/19/2002	Salomon Smith Barney	
Credit default swap on Gannett Co Inc, 6.375%, 04/01/12	5,000,000	11/20/2007		11/20/2002	Bank One N.A.	
2599999 - Subtotal - Hedging Transactions						
2799999 - Subtotal - Other Derivative Transactions						
9999999 - Totals						

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART C - SECTION 3

Showing all Collar, Swap and Forwards Terminated During Current Year

1 Description	2 Notional Amount	3 Date of Maturity, Expiry, or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Indicate Exercise, Expiration, Maturity or Sale	9 Termination Date	10 Book Value	11 *	12 Consideration Received or (Paid) on Terminations	13 Increase (Decrease) by Adjustment	Gain/(Loss) on Termination			17 Other Investment/Miscellaneous Income
													14 Recognized	15 Used to Adjust Basis of Hedged Item	16 Deferred	
Zero Coupon Swap on Solectron Corp Convertible Bond.....	1,585,115	01/27/2002	3mL+1.75%(0%)	06/16/1999	Morgan Stanley Capital Svcs		Maturity.....	01/27/2002			.0		.0	.0	.0	(26,136)
Fixed for Floating Interest Rate Swap.....	5,000,000	04/05/2005	7.18%(1mL)	03/16/2000	Morgan Stanley Capital Svcs		Sale.....	09/03/2002			597,500		597,500	.0	.0	175,868
0599999 - Subtotal - Swaps - Hedging Transactions							XXX	XXX		XXX	597,500		597,500			149,732
0899999 - Subtotal - Swaps							XXX	XXX		XXX	597,500		597,500			149,732
2599999 - Subtotal - Hedging Transactions							XXX	XXX		XXX	597,500		597,500			149,732
2799999 - Subtotal - Other Derivative Transactions							XXX	XXX		XXX						
9999999 - Totals							XXX	XXX		XXX	597,500		597,500			149,732

SCHEDULE DB - PART D - SECTION 1

Showing all Futures Contracts and Insurance Futures Contracts Open December 31 of Current Year

1 Description	2 Number of Contracts	3 Maturity Date	4 Original Value	5 Current Value	6 Variation Margin	7 Date of Opening Position	8 Exchange or Counterparty	9 Cash Deposit	Variation Margin Information			13 Potential Exposure
									10 Recognized	11 Used to Adjust Basis of Hedged Item	12 Deferred	
Mar 03 CBT 5 YR Note.....	494	03/15/2003	54,906,985	55,945,500	(1,038,515)	09/12/2002	CBT				(1,038,515)	494,000
Mar 03 CBT 10 YR Note.....	226	03/15/2003	25,437,030	26,000,594	(563,563)	09/12/2002	CBT				(563,563)	316,400
Cash Deposits - Prudential.....								2,646,106				
0599999 - Subtotal - Short Futures - Hedging Transactions			80,344,016	81,946,094	(1,602,078)	XXX	XXX	2,646,106			(1,602,078)	810,400
0899999 - Subtotal - Short Futures			80,344,016	81,946,094	(1,602,078)	XXX	XXX	2,646,106			(1,602,078)	810,400
2599999 - Subtotal - Hedging Transactions			80,344,016	81,946,094	(1,602,078)	XXX	XXX	2,646,106			(1,602,078)	810,400
2799999 - Subtotal - Other Derivative Transactions						XXX	XXX					
9999999 - Totals			80,344,016	81,946,094	(1,602,078)	XXX	XXX	2,646,106			(1,602,078)	810,400

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 2

Showing all Futures Contracts and Insurance Futures Contracts Opened During Current Year

1	2	3	4	5	6	7
Description	Number of Contracts	Maturity Date	Original Value	Date of Opening Position	Exchange or Counterparty	Net Additions to Cash Deposits
Mar 02 CBT 5 YR Note.....	237	03/15/2002	25,254,625	01/08/2002	CBT	
Mar 02 CBT 10 YR Note.....	88	03/15/2002	9,395,969	01/23/2002	CBT	
Jun 02 CBT 5 YR Note.....	669	06/15/2002	70,093,649	02/27/2002	CBT	
Jun 02 CBT 10 YR Note.....	409	06/15/2002	42,391,781	02/27/2002	CBT	
Sept 02 CBT 5 YR Note.....	622	09/15/2002	67,753,344	06/03/2002	CBT	
Sept 02 CBT 10 YR Note.....	384	09/15/2002	42,135,172	06/12/2002	CBT	
Dec 02 CBT 5 YR Note.....	711	12/15/2002	79,960,079	09/04/2002	CBT	
Dec 02 CBT 10 YR Note.....	563	12/15/2002	62,865,321	09/03/2002	CBT	
Mar 03 CBT 5 YR Note.....	554	03/15/2003	61,612,923	09/04/2002	CBT	
Mar 03 CBT 10 YR Note.....	403	03/15/2003	45,375,805	09/03/2002	CBT	
Cash Deposits - Prudential.....						1,841,983
0599999 - Subtotal - Short Futures - Hedging Transactions			506,838,667	XXX	XXX	1,841,983
0899999 - Subtotal - Short Futures			506,838,667	XXX	XXX	1,841,983
2599999 - Subtotal - Hedging Transactions			506,838,667	XXX	XXX	1,841,983
2799999 - Subtotal - Other Derivative Transactions				XXX	XXX	
9999999 - Totals			506,838,667	XXX	XXX	1,841,983

SCHEDULE DB - PART D - SECTION 3

Showing all Futures Contracts and Insurance Futures Contracts Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	Variation Margin Information		
										11	12	13
Description	Number of Contracts	Maturity Date	Original Value	Termination Value	Variation Margin	Date of Opening Position	Exchange or Counterparty	Net Reduction to Cash Deposits	Termination Date	Gain/(Loss) Recognized	Gain/(Loss) Used to Adjust Basis of Hedged Item	Gain/(Loss) Deferred
Mar 02 CBT 5 YR Note.....	736	03/15/2002	77,952,172	78,414,211	(462,039)	12/13/2001	CBT		01/04/2002		(462,039)	
Mar 02 CBT 10 YR Note.....	408	03/15/2002	42,940,094	43,583,069	(642,975)	12/13/2001	CBT		01/15/2002		(642,975)	
Jun 02 CBT 5 YR Note.....	669	06/15/2002	70,093,649	70,709,814	(616,165)	03/13/2002	CBT		03/20/2002		(616,165)	
Jun 02 CBT 10 YR Note.....	409	06/15/2002	42,391,781	42,789,959	(398,178)	03/13/2002	CBT		03/14/2002		(398,178)	
Sept 02 CBT 5 YR Note.....	622	09/15/2002	67,753,344	69,091,221	(1,337,877)	06/03/2002	CBT		06/28/2002	(101,476)	(1,236,402)	
Sept 02 CBT 10 YR Note.....	384	09/15/2002	42,135,172	42,806,689	(671,517)	06/03/2002	CBT		09/24/2002		(671,517)	
Dec 02 CBT 5 YR Note.....	711	12/15/2002	79,913,789	81,063,324	(1,149,535)	09/12/2002	CBT		09/30/2002		(1,149,535)	0
Dec 02 CBT 10 YR Note.....	563	12/15/2002	63,865,320	64,601,861	(736,540)	09/12/2002	CBT		09/24/2002		(736,540)	0
Mar 03 CBT 5 YR Note.....	60	03/15/2003	6,705,938	6,780,643	(74,705)	12/11/2002	CBT		12/23/2002		(74,705)	
Mar 03 CBT 10 YR Note.....	177	03/15/2003	19,938,774	20,517,486	(578,713)	12/11/2002	CBT		12/16/2002		(578,713)	
0599999 - Subtotal - Short Futures - Hedging Transactions			513,690,033	520,358,277	(6,668,244)	XXX	XXX		XXX	(101,476)	(6,566,769)	0
0899999 - Subtotal - Short Futures			513,690,033	520,358,277	(6,668,244)	XXX	XXX		XXX	(101,476)	(6,566,769)	0
2599999 - Subtotal - Hedging Transactions			513,690,033	520,358,277	(6,668,244)	XXX	XXX		XXX	(101,476)	(6,566,769)	0
2799999 - Subtotal - Other Derivative Transactions						XXX	XXX		XXX			
9999999 - Totals			513,690,033	520,358,277	(6,668,244)	XXX	XXX		XXX	(101,476)	(6,566,769)	0

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE DB - PART E - SECTION 1

Showing Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1 Description Counterparty or Exchange Traded	2 Master Agreement (Y or N)	3 Fair Value of Acceptable Collateral	Statement Value			Fair Value			10 Potential Exposure	11 Off-Balance Sheet Exposure
			4 Contracts Statement Value > 0	5 Contracts Statement Value < 0	6 Exposure Net of Collateral	7 Contracts Fair Value > 0	8 Contracts Fair Value < 0	9 Exposure Net of Collateral		
Exchange Traded	X X X		1,044,028	0	1,044,028	2,646,106	0	2,646,106	810,400	810,400
Bank One NA	Yes		0	0	0	39,046	0	39,046	76,183	76,183
Bear Stearns International	Yes		0	0	0	574,711	(220,117)	354,594	319,402	319,402
Credit Suisse First Boston	Yes		0	0	0	19,592	0	19,592	63,319	63,319
Deutsche Bank	Yes		0	(230,309)	0	913,447	(587,144)	326,303	375,497	145,188
Goldman Sachs	Yes		0	0	0	372,470	0	372,470	152,443	152,443
JP Morgan	Yes		0	0	0	0	(298,702)	0	38,606	38,606
Merrill Lynch	Yes		0	(68,644)	0	116,867	(442,119)	0	286,743	218,099
Morgan Stanley Capital Services	Yes		0	0	0	302,992	(195,816)	107,176	93,260	93,260
Morgan Stanley International	Yes		0	0	0	5,407	(47,898)	0	52,319	52,319
Salomon Smith Barney	Yes		0	0	0	95,744	0	95,744	82,660	82,660
9999999 Totals			1,044,028	(298,953)	1,044,028	5,086,381	(1,791,796)	3,961,030	2,350,831	2,051,878

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SCHEDULE DM

For bonds and preferred stocks owned as of December 31, state the aggregate statement (admitted) value, the aggregate fair value, and the aggregate difference, if any, between them.

	1	2	3
	Statement (Admitted) Value	Fair Value (a)	Excess of Statement over Fair Value(-), or Fair Value over Statement (+)
1. Bonds	3,859,384,675	4,055,788,241	196,403,566
2. Preferred Stocks	5,581,114	5,819,000	237,886
3. Totals	3,864,965,789	4,061,607,241	196,641,452

(a) Amortized or book values shall not be substituted for fair values. Describe the sources or methods utilized in determining the fair values.

Securities traded on national exchanges are valued based on prices from independent services. Investments for which published quotations are not available are valued from an internally developed matrix or obtained from other independent sources.....

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ANNUAL STATEMENT FOR THE YEAR 2002 OF THE NATIONWIDE LIFE AND ANNUITY INSURANCE COMPANY

SCHEDULE E - PART 2 - SPECIAL DEPOSITS

1 Line Number	2 Type	3 Description of Deposit	4 Where Deposited and Purpose of Deposit	5 Par or Book Value	6 Statement Value (a)	7 Fair Value
AR00001	B	USTNTS, 5.875%, 02/15/04	Little Rock, AR, Bank of America, FPARPH	105,000	104,961	110,414
AR00002						
AR00003						
AR00004						
AR00005						
AR99999 - Arkansas				105,000	104,961	110,414
GA00001	B	USTNTS, 5.875%, 02/15/04	Winston-Salem, NC, Wachovia Bank, FPGAPH	40,000	39,985	42,062
GA00002						
GA00003						
GA00004						
GA00005						
GA99999 - Georgia				40,000	39,985	42,062
MA00001	B	USTNTS, 5.875%, 02/15/04	Boston, MA, State Street Bank, FPMAPH	500,000	499,815	525,780
MA00002						
MA00003						
MA00004						
MA00005						
MA99999 - Massachusetts				500,000	499,815	525,780
NM00001	B	USTNTS, 5.875%, 02/15/04	Santa Fe, NM, Wells Fargo Bank, FPNMPH	150,000	149,945	157,734
NM00002						
NM00003						
NM00004						
NM00005						
NM99999 - New Mexico				150,000	149,945	157,734
NC00001	B	USTNTS, 5.750%, 08/15/03	Winston-Salem, NC, Wachovia Bank, FPNCPH	225,000	224,063	231,257
NC00002						
NC00003						
NC00004						
NC00005						
NC99999 - North Carolina				225,000	224,063	231,257
SC00001	B	USTNTS, 5.875%, 02/15/04	Charlotte, NC, Bank of America, FPSCPH	130,000	129,952	136,703
SC00002						
SC00003						
SC00004						
SC00005						
SC99999 - South Carolina				130,000	129,952	136,703
TN00001	B	USTNTS, 5.875%, 02/15/04	Memphis, TN, First Tennessee Bank, FPTNPH	210,000	209,922	220,828
TN00002						
TN00003						
TN00004						
TN00005						
TN99999 - Tennessee				210,000	209,922	220,828
VA00001	B	Parker-Hannifin Corp MT Nt, 7.330%, 06/15/07	Richmond, VA, SunTrust, FPVAPH	500,000	539,587	539,587
VA00002						
VA00003						
VA00004						
VA00005						
VA00006						
VA99999 - Virginia				500,000	539,587	539,587
XX99999 - Total - Not All Policyholders				1,860,000	1,898,230	1,964,365
OH00001	B	USTNTS, 5.750%, 08/15/03	New York, NY, Bank of New York, FPALLPH	2,100,000	2,091,251	2,158,401
OH00002						
OH00003						
OH00004						
OH00005						
OH00006						
OH99999 - Ohio				2,100,000	2,091,251	2,158,401
ZZ99999 - Total - All Policyholders				2,100,000	2,091,251	2,158,401
9999999 Totals				3,960,000	3,989,481	4,122,766

(a) Including \$ cash and short-term investments as defined in SSAP No. 2 of the NAIC Accounting Practices and Procedures Manual.

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