LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2011

OF THE CONDITION AND AFFAIRS OF THE

Nationwide Life Insurance Company

NAIC Group Code 0140 (Current) 0140 (Prior) NAIC Company Code 66869 Employer's ID Number 31-4156830

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

Country of Domicile United States of America

Incorporated/Organized 03/21/1929 Commenced Business 01/10/1931

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

Main Administrative Office One West Nationwide Blvd. (Street and Number)

Columbus , OH 43215-2220 (City or Town, State and Zip Code) , 800-882-2822 (Area Code) (Telephone Number)

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

Primary Location of Books and Records One West Nationwide Blvd., 1-04-701 (Street and Number)

Columbus , OH 43215-2220 (City or Town, State and Zip Code) , 800-882-2822 (Area Code) (Telephone Number)

Internet Web Site Address www.nationwide.com

Statutory Statement Contact Arlene E. Swanson (Name) , 614-249-1545 (Area Code) (Telephone Number)

statacct@nationwide.com (E-mail Address) , 877-669-5908 (FAX Number)

OFFICERS

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

OTHER

Anne Louise Arvia Sr VP - NW Retirement Plans	Wesley Kim Austen Sr VP - P&C Comm/Farm Prod Pric	Paul Douglas Ballew Sr VP - Cust Insight/Analytic
James David Benson # Sr VP - CAO & Corp Controller	Pamela Ann Biesecker Sr VP - Head of Taxation	William Joseph Burke Sr VP - NF Marketing
John Laughlin Carter Sr VP - Dist & Sales	Roger Alan Craig Sr VP - Division Gen Counsel	Robert James Dickson Sr VP - CIO IT Infrastructure
Thomas Williams Dietrich Sr VP - Division Gen Counsel	Timothy Gerard Frommeyer Sr VP - CFO	Mark Anthony Gaetano Sr VP - CIO Corp Apps
Peter Anthony Golato Sr VP - Ind Protection Bus Head	Judith Lynn Greenstein Sr VP - Pres Nationwide Bank	Daniel Gerard Greteman # Sr VP - CIO ACS
Susan Jean Gueli Sr VP - CIO NF Systems	Melissa Doss Gutierrez # Sr VP - PCIO Sales Support	Harry Hansen Hallowell Sr VP
Jennifer Marie Hanley Sr VP, NI Brand Marketing	Patricia Ruth Hatler Exec VP & Chief Legal & Gov Off	Gordon Elliott Hecker Sr VP - Corporate, P&C Marketing
Eric Shawn Henderson Sr VP - Ind Invest Bus Head	Terri Lynn Hill Exec VP - Administration	Lawrence Allen Hilsheimer Exec VP - Finance
Matthew Eric Jauchius # Exec VP - Chief Market/Strat Officer	Michael Craig Keller Exec VP - Chief Info Officer	Gale Verdell King Exec VP - Chief Human Res Officer
Michael Patrick Leach Sr VP - CFO - P&C	Michael William Mahaffey Sr VP, Chief Risk Officer	Kai Vincent Monahan Sr VP - Internal Audit
Gregory Stephen Moran Sr VP - Bus Trans Officer	Sandra Lee Neely Sr VP - Division Gen Counsel	Mark Angelo Pizzi Exec VP
Steven Charles Power Sr VP - NF	Robert Joseph Puccio Sr VP - Associate Services	Stephen Scott Rasmussen Chief Executive Officer
Sandra Lynn Rich # Sr VP - Chief Compliance Officer	Jeff Millard Rommel # Sr VP - Field Operations IC	Jeffrey David Rouch Sr VP - Corporate Relations
Michael Scott Spangler Sr VP - Invest Manag Group	Mark Raymond Thresher Exec VP	Guruprasad Chitrapura Vasudeva Sr VP - CIO Corp Apps

DIRECTORS OR TRUSTEES

Timothy Gerard Frommeyer	Peter Anthony Golato	Stephen Scott Rasmussen
Mark Raymond Thresher	Kirt Alan Walker	

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. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

Kirt Alan Walker President & COO	Robert William Horner, III VP - Corp Governance & Secretary	David Patrick LaPaul Sr VP & Treasurer

Subscribed and sworn to before me this
day of May 2011

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

SALLY J. CRESS
NOTARY PUBLIC
STATE OF OHIO
Recorded in
Franklin County
My Comm. Exp. 9/24/15

NOTARIAL SEAL STATE OF OHIO

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	21,438,975,621		21,438,975,621	21,398,586,104
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	268,031,521		268,031,521	298,570,417
3. Mortgage loans on real estate:				
3.1 First liens	5,302,337,329		5,302,337,329	5,402,075,950
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ encumbrances)				
4.2 Properties held for the production of income (less $ encumbrances)				
4.3 Properties held for sale (less $ encumbrances)				
5. Cash ($ (112,767,382)), cash equivalents ($) and short-term investments ($ 697,775,639)	585,008,257		585,008,257	519,335,170
6. Contract loans (including $ premium notes)	1,056,906,904	851,770	1,056,055,134	1,063,548,185
7. Derivatives	783,691,703		783,691,703	835,917,739
8. Other invested assets	202,885,161	140,784	202,744,377	196,467,045
9. Receivables for securities	51,768,966	364,165	51,404,801	24,976,870
10. Securities lending reinvested collateral assets	98,510,515		98,510,515	176,945,470
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	29,788,115,977	1,356,719	29,786,759,258	29,916,422,950
13. Title plants less $ charged off (for Title insurers only)				
14. Investment income due and accrued	416,007,278		416,007,278	402,339,567
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	46,437,657	629,516	45,808,141	74,691,556
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	51,452,816		51,452,816	53,929,875
15.3 Accrued retrospective premiums				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	25,600,453		25,600,453	23,454,559
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	9,795,475		9,795,475	18,791,709
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset	797,951,778	283,245,423	514,706,355	509,921,145
19. Guaranty funds receivable or on deposit	659,984		659,984	659,984
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets ($)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	8,502,433		8,502,433	5,575,244
24. Health care ($) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	244,417,967	128,477,265	115,940,702	83,982,169
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	31,388,941,818	413,708,923	30,975,232,895	31,089,768,758
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	67,286,742,301		67,286,742,301	64,749,052,304
28. Total (Lines 26 and 27)	98,675,684,119	413,708,923	98,261,975,196	95,838,821,062
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. Accrued Fees and Other Assets	110,381,406		110,381,406	78,422,873
2502. Cash Value of Corporate Owned Insurance	2,343,271		2,343,271	2,343,271
2503. Deferred Software Costs	51,548,148	51,548,148		
2598. Summary of remaining write-ins for Line 25 from overflow page	80,145,142	76,929,117	3,216,025	3,216,025
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	244,417,967	128,477,265	115,940,702	83,982,169

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 24,889,159,751 less $ included in Line 6.3 (including $ 67,386,748 Modco Reserve)	24,889,159,751	24,931,998,598
2. Aggregate reserve for accident and health contracts (including $ 67,305,928 Modco Reserve)	80,759,336	114,807,624
3. Liability for deposit-type contracts (including $ 53,781 Modco Reserve)	1,633,939,007	1,884,012,321
4. Contract claims:		
4.1 Life	53,829,957	54,384,280
4.2 Accident and health	39,741,069	41,965,411
5. Policyholders' dividends $ 540,443 and coupons $ due and unpaid	540,443	649,783
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including $ 552,733 Modco)	75,751,882	76,366,840
6.2 Dividends not yet apportioned (including $ Modco)		
6.3 Coupons and similar benefits (including $ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ (6,889) discount; including $ 60,187 accident and health premiums	5,887,123	4,968,560
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including $ 4,786,825 accident and health experience rating refunds	4,786,825	4,742,698
9.3 Other amounts payable on reinsurance, including $ 6,551,170 assumed and $ (5,119,591) ceded	1,431,579	4,929,692
9.4 Interest Maintenance Reserve	81,391,471	66,799,705
10. Commissions to agents due or accrued-life and annuity contracts $ 20,478,230 , accident and health $ 9,816,271 and deposit-type contract funds $ 12,829,944	43,124,445	39,887,351
11. Commissions and expense allowances payable on reinsurance assumed	15,056,195	12,419,627
12. General expenses due or accrued	33,542,761	43,719,798
13. Transfers to Separate Accounts due or accrued (net) (including $ (1,277,845,769) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,576,413,404)	(1,522,498,259)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	9,419,556	9,135,125
15.1 Current federal and foreign income taxes, including $ 44,338,388 on realized capital gains (losses)	114,118,610	25,203,859
15.2 Net deferred tax liability		
16. Unearned investment income	7,728,443	7,741,561
17. Amounts withheld or retained by company as agent or trustee	17,870,729	6,138,304
18. Amounts held for agents' account, including $ agents' credit balances		
19. Remittances and items not allocated	55,360,794	66,921,894
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money $ 300,000,000 and interest thereon $ 12,200,536	312,200,536	303,387,731
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	102,802,843	103,752,838
24.02 Reinsurance in unauthorized companies	143,557	239,770
24.03 Funds held under reinsurance treaties with unauthorized reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	89,565,403	19,504,436
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	592,954,078	594,793,139
24.09 Payable for securities	459,321,210	274,315,297
24.10 Payable for securities lending	99,151,630	177,230,228
24.11 Capital notes $ and interest thereon $		
25. Aggregate write-ins for liabilities	100,625,667	75,033,036
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	27,343,791,496	27,422,551,247
27. From Separate Accounts Statement	67,267,425,034	64,730,751,939
28. Total liabilities (Lines 26 and 27)	94,611,216,530	92,153,303,186
29. Common capital stock	3,814,779	3,814,779
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes	700,000,000	700,000,000
33. Gross paid in and contributed surplus	954,086,517	954,086,517
34. Aggregate write-ins for special surplus funds	164,946,603	151,337,921
35. Unassigned funds (surplus)	1,827,910,767	1,876,278,659
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 $)		
36.2 shares preferred (value included in Line 30 $)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including $ 19,317,267 in Separate Accounts Statement)	3,646,943,887	3,681,703,097
38. Totals of Lines 29, 30 and 37	3,650,758,666	3,685,517,876
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	98,261,975,196	95,838,821,062
DETAILS OF WRITE-INS		
2501. Defred Gain Liability	2,494,572	2,494,572
2502. Interest Accrued on Policy Claims		623,529
2503. Loss Recognition Reserve	1,195,000	1,319,000
2598. Summary of remaining write-ins for Line 25 from overflow page	96,936,095	70,595,935
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	100,625,667	75,033,036
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401. Expanded SSAP 10R Deferred Tax Assets	164,946,603	151,337,921
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	164,946,603	151,337,921

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	2,887,005,510	2,266,806,292	10,087,943,880
2.	Considerations for supplementary contracts with life contingencies	117,432	321,522	968,527
3.	Net investment income	394,546,125	374,866,204	1,518,667,117
4.	Amortization of Interest Maintenance Reserve (IMR)	6,633,011	10,576,676	23,861,310
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	276,930	(1,168,329)	(518,018)
6.	Commissions and expense allowances on reinsurance ceded	11,972,963	15,199,212	75,381,773
7.	Reserve adjustments on reinsurance ceded	(32,950,812)	(26,406,943)	8,625,987
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	230,093,100	198,143,111	821,680,097
	8.2 Charges and fees for deposit-type contracts	126,922		887,824
	8.3 Aggregate write-ins for miscellaneous income	82,913,753	42,559,602	247,585,868
9.	Totals (Lines 1 to 8.3)	3,580,734,934	2,880,897,347	12,785,084,365
10.	Death benefits	89,494,349	93,662,647	388,316,879
11.	Matured endowments (excluding guaranteed annual pure endowments)	765,221	732,393	2,533,793
12.	Annuity benefits	2,629,485,375	2,122,957,615	9,176,642,004
13.	Disability benefits and benefits under accident and health contracts	1,197,621	1,581,865	5,110,937
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	217,261,437	204,518,606	765,282,491
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	25,420,956	2,866,486	92,882,217
18.	Payments on supplementary contracts with life contingencies	1,038,983	942,205	4,204,093
19.	Increase in aggregate reserves for life and accident and health contracts	(83,540,329)	(120,000,504)	38,524,571
20.	Totals (Lines 10 to 19)	2,881,123,613	2,307,261,313	10,473,496,985
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	174,740,710	127,770,515	593,043,472
22.	Commissions and expense allowances on reinsurance assumed	3,209,678	7,314,713	19,580,496
23.	General insurance expenses	122,857,156	100,290,584	394,060,965
24.	Insurance taxes, licenses and fees, excluding federal income taxes	13,365,953	16,367,856	47,692,283
25.	Increase in loading on deferred and uncollected premiums	(313,749)	(563,267)	6,139,311
26.	Net transfers to or (from) Separate Accounts net of reinsurance	135,262,217	32,122,350	264,128,842
27.	Aggregate write-ins for deductions	(66,224,005)	(37,832,805)	(201,198,017)
28.	Totals (Lines 20 to 27)	3,264,021,573	2,552,731,259	11,596,944,337
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	316,713,361	328,166,088	1,188,140,028
30.	Dividends to policyholders	17,249,869	18,381,975	74,993,172
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	299,463,492	309,784,113	1,113,146,856
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	6,340,400	(50,058,054)	(53,237,139)
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	293,123,092	359,842,167	1,166,383,995
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 41,457,664 (excluding taxes of $ 11,428,727 transferred to the IMR)	(139,125,129)	(183,303,163)	(606,056,582)
35.	Net income (Line 33 plus Line 34)	153,997,963	176,539,004	560,327,413
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	3,685,517,876	3,129,557,325	3,129,557,325
37.	Net income (Line 35)	153,997,963	176,539,004	560,327,413
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (59,920,283)	(143,465,760)	(12,557,279)	3,107,268
39.	Change in net unrealized foreign exchange capital gain (loss)	9,179,894	(11,359,652)	(1,159,440)
40.	Change in net deferred income tax	1,806,494	(75,026,567)	(162,054,472)
41.	Change in nonadmitted assets	(70,618,945)	84,383,452	221,299,086
42.	Change in liability for reinsurance in unauthorized companies	96,213	(26,693)	43,140
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	949,996	2,706,990	9,294,941
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	(12,570)	14,473	36,967
47.	Other changes in surplus in Separate Accounts Statement	(28,927)	423,957	1,320,781
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	13,336,432	(32,397,115)	(76,255,133)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(34,759,210)	132,700,570	555,960,551
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,650,758,666	3,262,257,895	3,685,517,876
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous Income	82,913,753	42,559,602	247,585,868
08.302.				
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	82,913,753	42,559,602	247,585,868
2701.	Increase in Loss Recognition Reserve	(124,000)	(266,000)	(547,000)
2702.	Increase in Reserves for Rate Stabilizations	1,953,600	1,590,394	825,157
2703.	Reserve Adjustments on Reinsurance Assumed	(68,053,605)	(39,157,199)	(201,476,174)
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(66,224,005)	(37,832,805)	(201,198,017)
5301.	Adjustment to Initial Commission and Expense Allowance	(272,250)	(289,500)	(1,158,000)
5302.	Expanded SSAP 10R Deferred Tax Assets	13,608,682	(32,107,615)	(75,097,133)
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	13,336,432	(32,397,115)	(76,255,133)

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	2,919,752,813	2,288,750,841	10,077,715,550
2. Net investment income	368,988,491	344,729,927	1,440,159,005
3. Miscellaneous income	334,408,519	246,555,099	1,130,948,853
4. Total (Lines 1 to 3)	3,623,149,823	2,880,035,867	12,648,823,408
5. Benefit and loss related payments	2,999,384,232	2,220,290,003	10,102,832,074
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	189,218,858	39,469,392	346,126,426
7. Commissions, expenses paid and aggregate write-ins for deductions	251,997,053	227,231,790	838,594,675
8. Dividends paid to policyholders	17,974,167	19,269,757	80,637,211
9. Federal and foreign income taxes paid (recovered) net of $ 52,886,391 tax on capital gains (losses)	(29,687,960)	34,049,118	(118,452)
10. Total (Lines 5 through 9)	3,428,886,350	2,540,310,060	11,368,071,934
11. Net cash from operations (Line 4 minus Line 10)	194,263,473	339,725,807	1,280,751,474
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	1,076,392,451	1,542,287,960	4,166,295,925
12.2 Stocks	17,911,103	5,959,418	78,888,820
12.3 Mortgage loans	181,253,266	161,057,326	820,202,951
12.4 Real estate		5,531	10,239,323
12.5 Other invested assets	985,641	412,944	2,806,244
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			1,106,597
12.7 Miscellaneous proceeds	315,666,904	245,741,176	174,293,350
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,592,209,365	1,955,464,355	5,253,833,210
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,117,814,122	1,502,312,473	4,540,176,414
13.2 Stocks	976	5,463,042	73,617,714
13.3 Mortgage loans	82,232,941	80,551,276	332,921,604
13.4 Real estate			40,000
13.5 Other invested assets	14,395,063	284,654	64,864,983
13.6 Miscellaneous applications	253,410,644	276,701,382	1,194,001,203
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,467,853,746	1,865,312,827	6,205,621,918
14. Net increase (or decrease) in contract loans and premium notes	(7,422,560)	(78,151)	34,879,096
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	131,778,179	90,229,679	(986,667,804)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds	8,812,805	(41,148,476)	150,017,558
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(250,073,314)	(259,836,117)	(1,116,670,784)
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(19,108,056)	44,343,840	533,970,579
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(260,368,565)	(256,640,753)	(432,682,647)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	65,673,087	173,314,733	(138,598,977)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	519,335,170	657,934,147	657,934,147
19.2 End of period (Line 18 plus Line 19.1)	585,008,257	831,248,880	519,335,170

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

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	191,770,420	240,165,724	890,776,023
3. Ordinary individual annuities	1,854,100,338	1,180,501,670	5,849,718,428
4. Credit life (group and individual)			
5. Group life insurance	59,560,741	95,956,668	294,439,073
6. Group annuities	793,718,168	725,623,427	3,058,481,949
7. A & H - group	24,571,370	28,109,862	237,773,832
8. A & H - credit (group and individual)			
9. A & H - other	3,927,101	(7,256,947)	5,380,755
10. Aggregate of all other lines of business			
11. Subtotal	2,927,648,138	2,263,100,404	10,336,570,060
12. Deposit-type contracts			
13. Total	2,927,648,138	2,263,100,404	10,336,570,060
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page			
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

(1) Summary of Significant Accounting Policies

A. Accounting Practices

The accompanying statutory financial statements of Nationwide Life Insurance Company (NLIC, or the Company) have been prepared in conformity with accounting practices prescribed or permitted by the National Association of Insurance Commissioners' (NAIC) and the State of Ohio.

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

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

B. Use of Estimates in Preparation of the Financial Statements

No significant change from prior year end.

C. Accounting Policies

No significant change from prior year end.

(2) Accounting Changes and Corrections of Errors

No significant change from prior year end.

(3) Business Combinations and Goodwill

Not applicable.

(4) Discontinued Operations

None.

(5) Investments

No significant change from prior year end.

D. Loan-Backed Securities

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

(2) The following table represents the amount of other-than-temporary impairments recognized in the period, aggregated by the basis for the other-than-temporary impairment:

	As of March 31, 2011		
	Amortized cost basis before other-than-temporary impairment	Other-than-temporary impairment recognized in loss	Fair value
OTTI recognized 1st Quarter			
a. Intent to sell	$ -	$ -	$ -
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	-	-	-
c. Total 1st Quarter	$ -	$ -	$ -

(3) The following table represents each security that recognized an other-than-temporary impairment due to the fact that the present value of the cash flows expected to be collected were less than the amortized cost basis of the security:

As of March 31, 2011

	Amortized Cost Before Current Period OTTI	Present value of projected cash flows	Recognized other-than-temporary impairment	Amortized cost after other-than-temporary impairment	Fair value at time of OTTI	Date of Financial Staetment where reported
01448TAD6	$ 5,750,486	$ 4,586,253	$ 1,164,233	$ 4,586,253	$ 310,885	Q1'11
17309AAB5	2,379,795	1,076,726	1,303,069	1,076,726	1,479,256	Q1'11
18976GAQ9	19,568,224	18,688,476	879,749	18,688,476	15,100,844	Q1'11
251513AT4	8,696,257	8,383,936	312,321	8,383,936	6,736,085	Q1'11
45662DAA3	5,302,545	5,121,809	180,735	5,121,809	3,423,925	Q1'11
493739AB2	1,032,750	300,113	732,637	300,113	304,551	Q1'11
5764342D5	17,992,571	17,580,782	411,789	17,580,782	13,573,345	Q1'11
74041AAG8	4,021,118	3,853,518	167,600	3,853,518	281,113	Q1'11
75970JAB2	6,932,618	6,383,025	549,593	6,383,025	4,866,582	Q1'11
760985RZ6	975,846	806,898	168,948	806,898	318,385	Q1'11
76112FAG6	4,539,708	3,857,911	681,797	3,857,911	3,094,193	Q1'11
761143AD8	13,857,335	12,149,405	1,707,930	12,149,405	9,541,744	Q1'11
93935HAJ6	14,781,356	14,584,902	196,454	14,584,902	10,445,685	Q1'11
02147BAA3	5,092,870	4,990,375	102,495	4,990,375	3,951,633	Q4 '10
02148JAJ6	5,896,187	5,683,715	212,472	5,683,715	4,760,242	Q4 '10
32052WAC3	19,627,498	18,137,659	1,489,840	18,137,659	16,139,614	Q4 '10
45660LPE3	2,534,657	1,496,117	1,038,540	1,496,117	1,310,615	Q4 '10
53957DAA1	14,410,469	10,936,512	3,473,957	10,936,512	10,480,695	Q4 '10
74040PAC5	555,502	147,646	407,856	147,646	0	Q4 '10
74041AAG8	5,065,948	3,973,822	1,092,126	3,973,822	456,950	Q4 '10
74041EAC9	4,136,810	74,844	4,061,965	74,844	13,123	Q4 '10
74138NAA7	3,220,069	3,065,807	154,262	3,065,807	371,700	Q4 '10
89234CAC8	4,612,347	3,096,031	1,516,316	3,096,031	2,378,145	Q4 '10
939344AR8	5,179,387	4,762,574	416,813	4,762,574	3,001,908	Q4 '10
93934FBQ4	9,500,649	8,899,243	601,406	8,899,243	6,414,120	Q4 '10
93935HAJ6	15,987,453	15,115,452	872,001	15,115,452	9,652,296	Q4 '10
01448TAD6	5,805,273	5,649,823	155,450	5,649,823	205,244	Q3 '10
53957DAA1	19,277,702	14,423,048	4,854,654	14,423,048	11,189,167	Q3 '10
74041EAC9	5,033,850	4,120,377	913,472	4,120,377	171,548	Q3 '10
74042TAC5	8,939,392	8,864,586	74,806	8,864,586	5,424,057	Q3 '10
75115LAA5	19,478,540	19,402,587	75,953	19,402,587	11,067,457	Q3 '10
785778HD6	3,985,233	3,860,943	124,290	3,860,943	1,821,495	Q3 '10
01448TAD6	8,131,389	5,748,201	2,383,188	5,748,201	204,102	Q2 '10
01448YAE3	1,681,435	784,802	896,633	784,802	126,687	Q2 '10
01449CAK6	2,714,708	2,478,114	236,594	2,478,114	405,285	Q2 '10
02148JAJ6	6,471,339	6,195,887	275,452	6,195,887	4,533,490	Q2 '10
03072SFZ3	2,798,352	2,534,491	263,861	2,534,491	450,165	Q2 '10
18976GAQ9	23,640,195	22,912,414	727,781	22,912,414	18,121,132	Q2 '10
23243NAH1	1,848,214	1,483,504	364,710	1,483,504	1,153,183	Q2 '10
45662BAD1	14,629,913	14,194,008	435,905	14,194,008	10,698,660	Q2 '10
53957DAA1	21,123,108	19,406,919	1,716,189	19,406,919	13,141,528	Q2 '10
74040XAC8	5,928,754	5,858,102	70,652	5,858,102	2,589,696	Q2 '10
740417AB6	963,679	668,477	295,202	668,477	602,127	Q2 '10
92719UAD4	3,000,000	2,747,523	252,477	2,747,523	2,130,000	Q2 '10
939344AR8	5,342,692	5,256,356	86,336	5,256,356	3,206,639	Q2 '10
93934FBQ4	9,780,021	9,500,649	279,372	9,500,649	5,716,370	Q2 '10
01448TAD6	8,416,244	7,926,280	489,965	7,926,280	200,000	Q1 '10
01448YAE3	3,291,254	1,658,520	1,632,734	1,658,520	126,114	Q1 '10
01449CAK6	5,440,539	2,674,373	2,766,166	2,674,373	403,671	Q1 '10
02146PAF2	29,781,562	29,478,008	303,554	29,478,008	18,020,172	Q1 '10
05946XY72	9,655,894	9,505,866	150,028	9,505,866	7,323,350	Q1 '10
05948KXQ7	15,036,134	14,689,087	347,048	14,689,087	11,341,994	Q1 '10
05948KXS3	12,155,403	11,680,221	475,182	11,680,221	9,234,456	Q1 '10
05948KZH5	19,979,458	19,366,220	613,238	19,366,220	15,288,000	Q1 '10
12667F4S1	25,011,677	24,072,655	939,022	24,072,655	19,420,712	Q1 '10
12669GTD3	25,577,061	25,332,046	245,015	25,332,046	19,395,782	Q1 '10
23243NAH1	3,835,434	1,967,538	1,867,897	1,967,538	1,141,800	Q1 '10
23245LAB6	11,213,676	9,991,456	1,222,219	9,991,456	7,918,465	Q1 '10
251510FX6	3,691,758	3,523,925	167,833	3,523,925	2,844,361	Q1 '10
251513AT4	11,876,142	10,405,802	1,470,340	10,405,802	8,033,122	Q1 '10
45662BAD1	14,866,879	14,629,913	236,966	14,629,913	10,633,428	Q1 '10
45662DAA3	7,135,171	6,255,360	879,811	6,255,360	3,910,345	Q1 '10
46625YQ48	1,503,643	1,373,369	130,274	1,373,369	524,972	Q1 '10
46627MAA5	4,451,044	4,173,823	277,221	4,173,823	3,383,404	Q1 '10
46629EAH6	17,930,572	16,274,249	1,656,323	16,274,249	12,768,672	Q1 '10
5764342D5	23,576,655	20,500,018	3,076,637	20,500,018	18,068,402	Q1 '10
61756UAH4	4,929,123	4,753,444	175,679	4,753,444	2,738,275	Q1 '10

(continued)

	Amortized Cost Before Current Period OTTI	Present value of projected cash flows	Recognized other-than-temporary impairment	Amortized cost after other-than-temporary impairment	Fair value at time of OTTI	Date of Financial Staetment where reported
042059AB1	600,000	32,140	567,860	32,140	100,000	Q1 '10
74040XAC8	6,679,913	5,902,755	777,158	5,902,755	2,636,250	Q1 '10
740417AB6	1,144,003	958,491	185,512	958,491	774,278	Q1 '10
74042WAD6	7,589,547	4,609,870	2,979,677	4,609,870	1,043,186	Q1 '10
74138PAA2	2,509,352	2,368,856	140,496	2,368,856	1,188,110	Q1 '10
76114HAK1	11,540,923	11,000,489	540,435	11,000,489	8,863,601	Q1 '10
863579VS4	8,927,949	8,409,551	518,398	8,409,551	6,929,291	Q1 '10
86361QAG9	20,452,089	17,528,372	2,923,717	17,528,372	13,817,624	Q1 '10
89234CAC8	5,303,856	4,710,255	593,601	4,710,255	2,649,411	Q1 '10
92926UAD3	17,069,653	16,528,409	541,244	16,528,409	12,095,537	Q1 '10
93934FKZ4	21,477,559	21,368,958	108,601	21,368,958	16,020,828	Q1 '10
01448YAE3	3,664,500	3,246,680	417,820	3,246,680	125,000	Q4 '09
01449CAK6	7,822,282	5,390,194	2,432,087	5,390,194	401,658	Q4 '09
02147LAN3	16,116,566	15,999,284	117,282	15,999,284	9,080,226	Q4 '09
05952DAB4	8,375,952	8,231,119	144,832	8,231,119	5,736,452	Q4 '09
05952HBR9	24,367,743	22,508,541	1,859,202	22,508,541	18,853,425	Q4 '09
12667GD34	7,438,221	6,828,666	609,554	6,828,666	4,492,146	Q4 '09
18976GAQ9	27,053,787	25,761,153	1,292,634	25,761,153	21,481,643	Q4 '09
251513AT4	13,809,087	12,238,997	1,570,090	12,238,997	9,037,486	Q4 '09
53957DAA1	23,479,679	21,404,395	2,075,284	21,404,395	9,987,396	Q4 '09
5764342D5	25,673,834	24,653,575	1,020,260	24,653,575	21,601,773	Q4 '09
74040PAC5	1,377,111	1,265,215	111,896	1,265,215	837,828	Q4 '09
74040XAC8	7,189,073	6,679,913	509,160	6,679,913	2,359,500	Q4 '09
741382AA3	6,492,394	3,717,828	2,774,566	3,717,828	3,107,000	Q4 '09
74138NAA7	6,558,505	3,108,273	3,450,232	3,108,273	1,329,300	Q4 '09
74138PAA2	4,414,039	2,421,632	1,992,407	2,421,632	1,054,641	Q4 '09
86361QAG9	20,731,197	20,452,089	279,108	20,452,089	13,503,075	Q4 '09
86363AAA5	3,785,885	3,608,016	177,869	3,608,016	1,427,865	Q4 '09
89234CAC8	5,681,430	5,303,856	377,574	5,303,856	2,539,019	Q4 '09
939344AR8	5,818,851	5,455,584	363,268	5,455,584	3,310,839	Q4 '09
93935HAJ6	17,318,802	17,181,461	137,341	17,181,461	12,344,269	Q4 '09
01448YAE3	3,163,245	3,664,500	(501,255)	3,664,500	836,966	Q3 '09
01449CAK6	2,129,270	7,829,057	(5,699,787)	7,829,057	859,852	Q3 '09
02147BAA3	5,316,975	5,092,870	224,105	5,092,870	3,327,680	Q3 '09
02147JAE8	14,842,275	12,559,868	2,282,407	12,559,868	11,441,366	Q3 '09
02147LAN3	17,696,875	16,116,566	1,580,309	16,116,566	9,445,788	Q3 '09
02148JAJ6	7,488,774	7,052,819	435,955	7,052,819	4,960,587	Q3 '09
02149DAJ8	7,159,624	6,851,669	307,955	6,851,669	5,020,986	Q3 '09
05948KXQ7	15,174,512	15,079,001	95,511	15,079,001	10,987,656	Q3 '09
05948KZH5	20,178,490	19,979,458	199,032	19,979,458	14,110,720	Q3 '09
05952DAB4	8,869,545	8,718,699	150,846	8,718,699	5,165,920	Q3 '09
05952HBR9	24,926,305	24,367,743	558,562	24,367,743	19,378,075	Q3 '09
12667F4S1	25,201,335	25,022,581	178,754	25,022,581	17,476,108	Q3 '09
12667F5L5	21,627,898	21,283,846	344,052	21,283,846	16,062,308	Q3 '09
12667GD26	10,296,376	9,514,887	781,489	9,514,887	7,176,097	Q3 '09
12667GD34	8,446,295	7,754,131	692,165	7,754,131	4,909,981	Q3 '09
12667GDW0	9,958,829	9,816,116	142,713	9,816,116	7,245,590	Q3 '09
126686AC8	3,396,182	4,536,359	(1,140,176)	4,536,359	4,357,442	Q3 '09
12668BEH2	29,229,970	26,651,296	2,578,674	26,651,296	23,096,250	Q3 '09
12668BQA4	6,803,679	6,389,518	414,161	6,389,518	4,870,789	Q3 '09
12668BRZ8	3,257,082	7,880,400	(4,623,318)	7,880,400	6,363,702	Q3 '09
12669GTD3	26,463,187	25,694,048	769,139	25,694,048	19,019,024	Q3 '09
12669RAB3	8,441,354	9,224,596	(783,241)	9,224,596	7,013,279	Q3 '09
17309AAB5	5,150,441	3,127,729	2,022,712	3,127,729	2,789,643	Q3 '09
2254585Q7	9,231,398	8,882,253	349,145	8,882,253	6,971,163	Q3 '09
225458EV6	12,979,477	12,795,345	184,132	12,795,345	9,883,341	Q3 '09
251513AT4	14,156,047	13,809,087	346,960	13,809,087	10,613,123	Q3 '09
32051GTC9	5,895,532	5,692,566	202,966	5,692,566	4,317,765	Q3 '09
36297NAC9	1,980,209	1,761,858	218,351	1,761,858	518,859	Q3 '09
43709BAE9	32,971,228	30,599,731	2,371,497	30,599,731	14,170,563	Q3 '09
44984QAC4	24,982,069	24,621,075	360,994	24,621,075	13,845,550	Q3 '09
45660LSS9	6,839,039	6,583,015	256,024	6,583,015	4,932,556	Q3 '09
45660LXA2	11,994,109	11,148,084	846,025	11,148,084	9,632,399	Q3 '09
45662DAA3	7,960,823	7,674,660	286,163	7,674,660	3,935,350	Q3 '09
46627MEH6	3,929,869	3,441,925	487,944	3,441,925	2,825,104	Q3 '09
46629EAH6	18,454,993	18,239,540	215,453	18,239,540	12,820,587	Q3 '09
50177AAE9	9,647,595	9,535,707	111,888	9,535,707	7,918,934	Q3 '09
5764342D5	28,013,357	27,172,107	841,251	27,172,107	21,064,785	Q3 '09

(continued)

	Amortized Cost Before Current Period OTTI	Present value of projected cash flows	Recognized other-than-temporary impairment	Amortized cost after other-than-temporary impairment	Fair value at time of OTTI	Date of Financial Staetment where reported
74040XAC8	7,473,233	7,189,073	284,160	7,189,073	2,231,177	Q3 '09
740417AB6	1,297,611	1,138,115	159,496	1,138,115	487,624	Q3 '09
74041CAB5	7,305,942	6,694,493	611,450	6,694,493	1,865,002	Q3 '09
74042EAB0	7,756,676	7,062,256	694,420	7,062,256	1,899,723	Q3 '09
74042TAC5	9,499,020	8,939,392	559,629	8,939,392	4,201,091	Q3 '09
74042WAB0	8,600,880	7,912,026	688,854	7,912,026	3,901,108	Q3 '09
74138NAA7	7,491,124	6,558,505	932,619	6,558,505	1,974,391	Q3 '09
74138PAA2	5,040,995	4,414,039	626,956	4,414,039	1,369,311	Q3 '09
74978AAB6	19,621,440	19,490,486	130,954	19,490,486	13,749,684	Q3 '09
75115LAA5	22,282,937	22,159,212	123,725	22,159,212	10,646,227	Q3 '09
76112FAG6	5,402,912	4,816,533	586,379	4,816,533	3,903,978	Q3 '09
863579VS4	10,720,046	8,927,949	1,792,097	8,927,949	6,703,686	Q3 '09
86361QAG9	24,759,391	20,731,197	4,028,194	20,731,197	14,286,618	Q3 '09
86363AAA5	4,556,628	3,854,431	702,198	3,854,431	1,545,079	Q3 '09
89234CAC8	6,315,884	5,681,430	634,454	5,681,430	1,097,597	Q3 '09
89234NAB6	4,341,828	6,657,410	(2,315,581)	6,657,410	4,322,801	Q3 '09
933634AJ6	9,891,145	9,399,979	491,166	9,399,979	7,788,405	Q3 '09
93363PAA8	5,632,751	5,590,611	42,140	5,590,611	4,479,702	Q3 '09
9393362H5	20,721,331	20,586,126	135,204	20,586,126	15,887,854	Q3 '09
9393363H4	31,279,423	31,098,546	180,877	31,098,546	23,557,922	Q3 '09
9393364Y6	30,732,724	30,504,426	228,298	30,504,426	22,074,266	Q3 '09
9393366F5	25,309,589	25,085,637	223,952	25,085,637	18,403,478	Q3 '09
93934FKZ4	22,728,902	21,477,559	1,251,343	21,477,559	16,811,113	Q3 '09
93935HAJ6	19,100,286	17,532,065	1,568,221	17,532,065	12,650,827	Q3 '09
01448TAD6	4,525,870	8,416,224	(3,890,355)	8,416,224	1,889,221	Q3 '09
02149HAW0	9,891,716	17,723,311	(7,831,595)	17,723,311	14,162,290	Q3 '09
126673DQ2	1,094,668	2,088,333	(993,666)	2,088,333	947,455	Q3 '09
152314DS6	850,701	1,649,063	(798,362)	1,649,063	530,907	Q3 '09
251510FX6	2,796,609	3,760,539	(963,930)	3,760,539	2,684,761	Q3 '09
36228FXK7	2,610,039	2,302,578	307,461	2,302,578	2,394,569	Q3 '09
45660LPE3	2,536,817	2,651,458	(114,640)	2,651,458	2,741,308	Q3 '09
74041AAG8	3,374,614	5,039,000	(1,664,386)	5,039,000	1,436,460	Q3 '09
74042WAD6	7,072,541	7,477,551	(405,010)	7,477,551	1,167,893	Q3 '09
76114HAK1	7,706,596	12,669,456	(4,962,859)	12,669,456	10,335,545	Q3 '09
84751PLP2	1,307,407	4,257,838	(2,950,431)	4,257,838	2,366,971	Q3 '09
32051GDS1	4,107,759	3,863,812	243,947	3,863,812	3,414,318	Q3 '09
Total			87,519,130			

(4) The following table represents the estimated fair values and gross unrealized losses, defined as the amount by which the amortized cost exceeds the estimated fair value, based on the amount of time each security has been in an unrealized loss position:

As of March 31, 2011

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$	(22,288,935)
2. 12 Months or Longer	$	(372,129,448)

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

1. Less than 12 Months	$	788,118,894
2. 12 Months or Longer	$	1,814,222,586

(5) The Company reviews all loan-backed and structured securities in which the fair value of the given security is less than the amortized cost to determine if a given security is other-than-temporarily impaired. The Company examines characteristics of the underlying collateral, such as delinquency and default rates, the quality of the underlying borrower, the type of collateral in the pool, the vintage year of the collateral, subordination levels within the structure of the collateral pool, the quality of any credit guarantors, to determine the cash flows expected to be received for the security.

If the severity and duration of the security's unrealized loss indicates a risk of an other-than-temporary impairment, then the Company will evaluate if the amortized cost basis of the security will be recovered by comparing the present value of the cash flows expected to be received for the given security with the amortized cost basis of the security. If the present value of cash flows is greater than the amortized cost basis of a security then the security is deemed other-than-temporarily impaired.

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

No significant change from prior year end.

(7) Investment Income

No significant change from prior year end.

(8) Derivative Instruments

No significant change from prior year end.

(9) Income Taxes

No significant change from prior year end.

(10) Information Concerning Parent, Subsidiaries and Affiliates

No significant change from prior year end.

(11) Debt

No significant change from prior year end.

(12) Retirement Plans, Deferred Compensation, Post-employment Benefits and Compensated Absences and other Post-Retirement Benefit Plans

No significant change from prior year end.

(13) Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

No significant change from prior year end.

(14) Contingencies

No significant change from prior year end, except as noted below.

On December 27, 2006, NLIC and Nationwide Retirement Solutions (NRS) were named as defendants in a lawsuit filed in Circuit Court, Cole County Missouri entitled *State of Missouri, Office of Administration, and Missouri State Employees Deferred Comp Plan v NLIC and NRS*. The complaint seeks recovery for breach of contract and breach of the implied covenant of good faith and fair dealing against NLIC and NRS as well as a breach of fiduciary duty against NRS. The complaint seeks to recover the amount of the fair value adjustment withheld by NLIC ($18,586,380), prejudgment interest, loss of investment income from ING due to the Company or affiliate's assessment of the fair value adjustment, and an accounting. On March 8, 2007 the Company filed a motion to remove this case from state court to federal court in Missouri. On March 20, 2007 the State filed a motion to remand to state court and to stay court order. On April 3, 2007 the case was remanded to state court. On June 25, 2007 the Companies filed an Answer. On October 16, 2009, the plaintiff filed a partial motion for summary judgment. On November 20, 2009, the Companies filed a response to the plaintiff's motion for summary judgment and also filed a motion for summary judgment on behalf of the Companies. On February 26, 2010, the court denied Missouri's partial motion for summary judgment and granted the Company or affiliate's motion for summary judgment and dismissed the case. On March 8, 2011, the Missouri Court of Appeals reversed the granting of the Company or affiliate's motion for summary judgment and directed the trial court to enter judgment in favor of the State and against the Company or affiliate in the amount of $18,586,380, plus statutory interest at the rate of 9% per annum from June 2, 2006. On March 22, 2011, the Companies filed with the Missouri Court of Appeals, a motion for rehearing and an application for transfer to the Supreme Court of Missouri. On May 3, 2011, the Missouri Court of Appeals for the Western District overruled the Companies' motion for rehearing and denied the motion to transfer the case to the Missouri Supreme Court. The Companies have until May 18, 2011 to apply to the Missouri Supreme Court to hear a further appeal. The Companies intend to defend this case vigorously.

(15) Leases

No significant change from prior year end.

(16) Information about Financial Instruments with Off Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

No significant change from prior year end.

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

No significant change from prior year end.

C. Wash Sales

None.

(18) Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

None.

(19) Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

No significant change from prior year end.

(20) Fair Value Measurements

Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. Fair value measurements are based upon observable and unobservable inputs. Observable inputs reflect market data obtained from independent sources while unobservable inputs reflect the Company's view of market assumptions in the absence of observable market information. The Company utilizes valuation techniques that maximize the use of observable inputs and minimize the use of unobservable inputs. In determining fair value, the Company uses various methods including market, income and cost approaches.

The Company categorizes its assets and liabilities measured and reported at fair value in the quarterly statement into a three-level hierarchy based on the priority of the inputs to the valuation technique. The fair value hierarchy gives the highest priority to quoted prices in active markets for identical assets or liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3). If the inputs used to measure fair value fall within different levels of the hierarchy, the category level is based on the lowest priority level input that is significant to the fair value measurement of the instrument in its entirety.

The fair value hierarchy levels are as follows:

Level 1. Unadjusted quoted prices accessible in active markets for identical assets or liabilities at the measurement date.

Level 2. Unadjusted quoted prices for similar assets or liabilities in active markets or inputs (other than quoted prices) that are observable or that are derived principally from or corroborated by observable market data through correlation or other means.

Level 3. Prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement. Inputs reflect management's best estimate about the assumptions market participants would use at the measurement date in pricing the asset or liability. Consideration is given to the risk inherent in both the method of valuation and the valuation inputs.

The Company periodically reviews its fair value hierarchy classifications for financial assets and liabilities. Changes in observability of significant valuation inputs identified during these reviews may trigger reclassifications. Reclassifications into/out of the fair value hierarchy levels are reported as transfers at the beginning of the period in which the change occurs.

For bonds and marketable stocks for which market quotations are available, the Company generally uses independent pricing services to assist in determining the fair value measurement.

The Company's investments in corporate debt securities, mortgage-backed securities and other asset-backed securities are valued with the assistance of independent pricing services and non-binding broker quotes. The Company's policy is to give priority to pricing obtained from our primary independent pricing service. In the event that pricing information is not available from an independent pricing service, non-binding broker quotes are used to assist in the valuation of the investments. In many cases, only one broker quote is available. The Company's policy is generally not to adjust the values obtained from brokers.
Broker quotes are considered unobservable inputs as only one broker quote is ordinarily obtained, the investment is not traded on an exchange, the pricing is not available to other entities and/or the transaction volume in the same or similar investments has decreased such that generally only one quotation is available. As the brokers often do not provide the necessary transparency into their quotes and methodologies, the Company periodically performs reviews and tests to ensure that quotes are a reasonable estimate of the investments fair value.
For investments valued with the assistance of independent pricing services, the Company obtains the pricing services' methodologies, inputs and assumptions and classifies these investments accordingly in the fair value hierarchy. The Company periodically reviews and tests the pricing and related methodologies obtained from these independent pricing services against secondary sources to ensure that management can validate the investment's fair value and related fair value hierarchy categorization. If large variances are observed between the price obtained from the independent pricing services and secondary sources, the Company analyzes the causes driving the variance.

For certain bonds not priced by independent services (e.g., private placement securities without quoted market prices) a corporate pricing matrix or internally developed pricing model is most often used. The corporate pricing matrix is developed using private spreads for corporate securities with varying weighted average lives and credit quality ratings. The weighted average life and credit quality rating of a bond to be priced using the corporate pricing matrix are important inputs into the model and are used to determine a corresponding spread that is added to the appropriate U.S. Treasury yield to create an estimated market yield for that security. The estimated market yield and other relevant factors are then used to estimate the fair value of the particular bond.

The following table represents assets and liabilities measured and reported at fair value:

	As of March 31, 2011			
	Level 1	Level 2	Level 3	Total
Assets at fair value				
Bonds:				
Industrial & miscellaneous	$ -	$ 13,021,795	$ 7,179,327	$ 20,201,122
Total bonds	$ -	$ 13,021,795	$ 7,179,327	$ 20,201,122
Assets at fair value:				
Securities lending collateral assets	$ -	$ 165,562	$ -	$ 165,562
Common stocks	1,370,901	-	178,111	1,549,012
Derivative assets	-	481,731,487	241,917,498	723,648,985
Separate account assets	14,264,934,095	50,960,669,302	1,807,267,725	67,032,871,122
Total assets at fair value	$ 14,266,304,996	$ 51,455,588,146	$ 2,056,542,661	$ 67,778,435,803
Liabilities at fair value				
Derivative liabilities	$ 30,083,555	$ 437,244,144		$ 467,327,699
Total liabilities at fair value	$ 30,083,555	$ 437,244,144	$ -	$ 467,327,699

Transfers: Level 1 and Level 2

The Company did not have significant transfers between Level 1 and Level 2 during the three months ended March 31, 2011.

The following table represents assets and liabilities for which the Company used significant unobservable inputs (Level 3) to determine fair value measurement for the three months ended March 31, 2011:

		Net Investment Gain/Loss		Activity during the period			
	Balance as of December 31, 2010	In Earnings	Unrealized in Surplus	Purchases, issuances, sales and settlements	Transfers into Level 3	Transfers Out of Level 3	Balance as of March 31, 2011
Assets at fair value							
Bonds:							
Industrial & miscellaneous	$ 9,300,572	$ (1,331,833)	$ 1,157,231	$ 482,623	$ 32,140	$ (2,461,406)	$ 7,179,327
Total bonds	$ 9,300,572	$ (1,331,833)	$ 1,157,231	$ 482,623	$ 32,140	$ (2,461,406)	$ 7,179,327
Assets at fair value:							
Common stocks	$ 125,051	$ -	$ 53,060	$ -	$ -	$ -	$ 178,111
Derivative assets	210,589,039	(3,205,370)	(59,507,172)	94,041,001	-	-	241,917,498
Separate account assets	1,836,442,980	10,250	(23,274,173)	(587,069)	226,365	(5,550,628)	1,807,267,725
Total assets at fair value	$ 2,056,457,642	$ (4,526,953)	$ (81,571,054)	$ 93,936,555	$ 258,505	$ (8,012,034)	$ 2,056,542,661
Liabilities at fair value							
Derivative liabilities	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Total liabilities at fair value	$ -	$ -	$ -	$ -	$ -	$ -	$ -

Transfers: Level 3

Assets and liabilities are included in this roll forward table because their fair value categorizations are deemed to be Level 3 at either March 31, 2011 and/or December 31, 2010 and (1) they are items consistently reported at fair value (e.g., common stocks, certain derivatives, certain separate account assets), or (2) they are items that are reported at fair value due to the application of "lower of amortized cost or fair value" rules applicable to securities with lower NAIC ratings designations. Transfers out of Level 3 were due to pricing increases on bonds previously carried at fair value now carried at amortized cost under the application of "lower of amortized cost or fair value" rules.

(21) Other Items

No significant change from prior year end.

(22) Events Subsequent

On April 15, 2011, the Company entered into a $600,000,000 unsecured revolving promissory note and line of credit agreement with its parent company, Nationwide Financial Services, Inc (NFS). Outstanding principal balances of the line of credit bear interest at the rate of six-month LIBOR plus 1.25%. Interest is due and payable as of the last day of each interest period, as defined in the agreement, while there are outstanding principal balances. Under the terms of the agreement, NLIC may borrow, repay and re-borrow advances under the line of credit at any time prior to the termination of the note, which, among other conditions, is April 15, 2012, subject to automatic renewal for additional one year periods unless either party terminates the agreement. On April 18, 2011, NFS advanced $400,000,000 under the line of credit to NLIC and as of the report date, this principal balance remains outstanding.

In May 2011, Nationwide Mutual Insurance Company (NMIC), NFS, and NLIC entered the $600,000,000 revolving credit facility that matures in May 2015. Terms of the new facility remain consistent with the facility that matures in May 2011. The new facility modifies the previous financial covenants to require NMIC to maintain statutory surplus in excess of $7,900,000,000 and that total debt is not to exceed 35% of statutory surplus.

(23) Reinsurance

No significant change from prior year end.

(24) Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not Applicable.

(25) Change in Incurred Losses and Loss Adjustment Expenses

Not Applicable.

(26) Intercompany Pooling Arrangements

Not Applicable.

(27) Structured Settlements

Not Applicable.

(28) Health Care Receivables

Not Applicable.

(29) Participating Policies

No significant change from prior year end.

(30) Premium Deficiency Reserves

No significant change from prior year end.

(31) Reserves for Life Contracts and Deposit-Type Contracts

No significant change from prior year end.

(32) Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics

No significant changes from prior year end.

(33) Premium and Annuity Considerations Deferred and Uncollected

No significant change from prior year end.

(34) Separate Accounts

No significant change from prior year end.

(35) Loss/Claim Adjustment Expenses

No significant change from prior year end.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]

2.2 If yes, date of change:

3. Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]
If yes, complete the Schedule Y - Part 1 - organizational chart.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ ] No [X] N/A [ ]
If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2006

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2006

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 02/26/2008

6.4 By what department or departments?
Ohio

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No [ ]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Office of Thrift Supervision (OTS), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 OTS	6 FDIC	7 SEC
Nationwide Asset Management, LLC	Columbus, OH					YES
Nationwide Bank	Columbus, OH			YES		
Nationwide Financial Services, Inc	Columbus, OH					YES
Nationwide Fund Advisors	King of Prussia, PA					YES
Nationwide Fund Distributors, LLC	King of Prussia, PA					YES
Nationwide Investment Advisors, LLC	Columbus, OH					YES
Nationwide Investment Services Corporation	Columbus, OH					YES
Nationwide Securities, LLC	Dublin, OH					YES

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]

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

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]

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

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No [ ]

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

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [X]

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 25,154,175

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

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

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 21,428,571	$ 21,428,571
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 289,529,339	$ 266,686,218
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$ 135,776,265	$ 130,721,693
14.26	All Other	$ 4,588,690	$ 7,007,348
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 451,322,865	$ 425,843,830
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No [ ]

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

GENERAL INTERROGATORIES

16. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

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

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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? Yes [ ] No [X]

16.4 If yes, give full information relating thereto:

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

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

1 Central Registration Depository	2 Name(s)	3 Address
n/a	Members of the investment staff designated by the Chief Investment Officer as detailed in the Corporate Resolution.	One Nationwide Plaza, Columbus, OH 43215

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 5,297,416,521
	1.14 Total Mortgages in Good Standing	$ 5,297,416,521
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 4,559,331
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$ 361,477
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 361,477
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 5,302,337,329
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Is Insurer Authorized? (Yes or No)

NONE

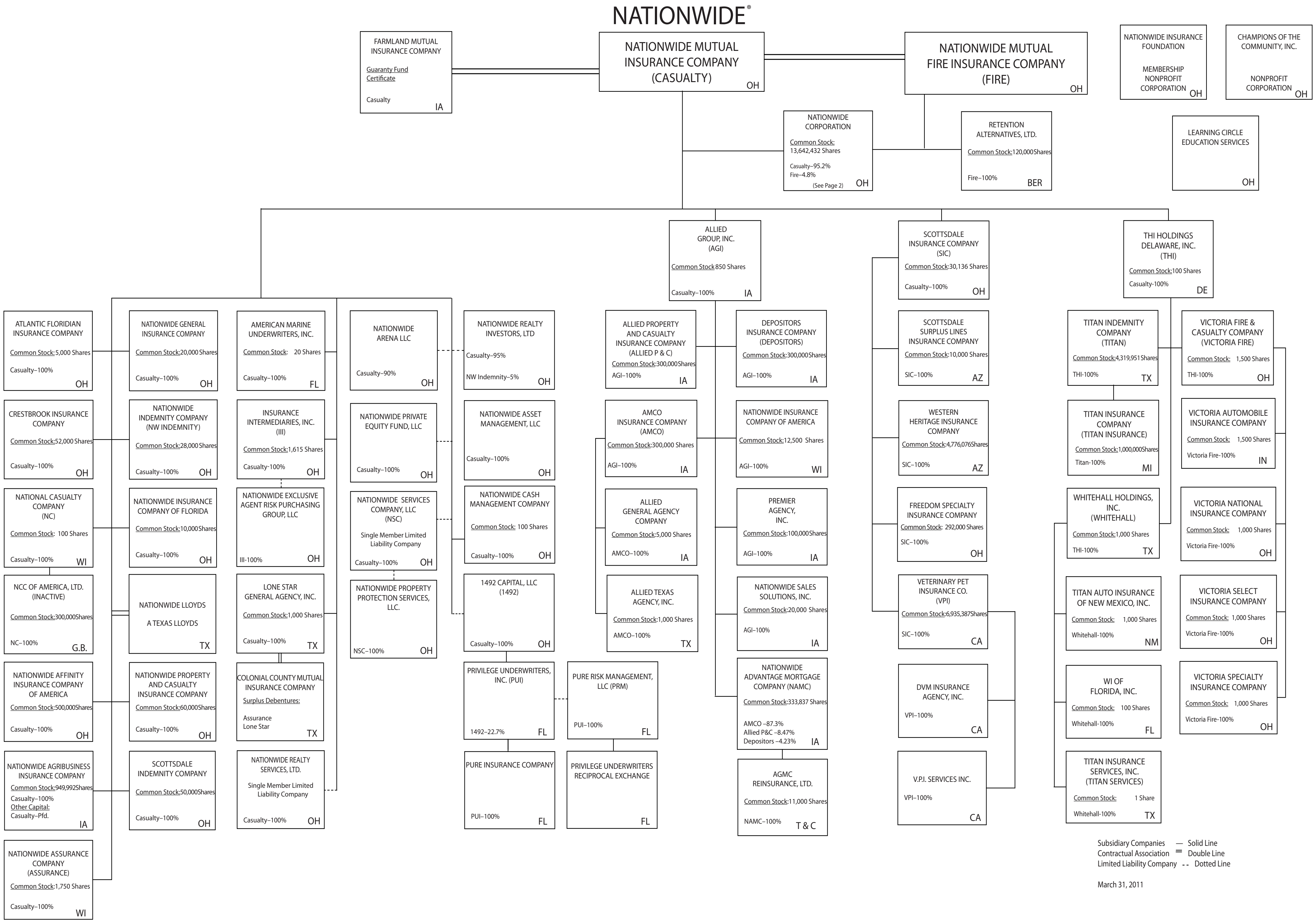
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

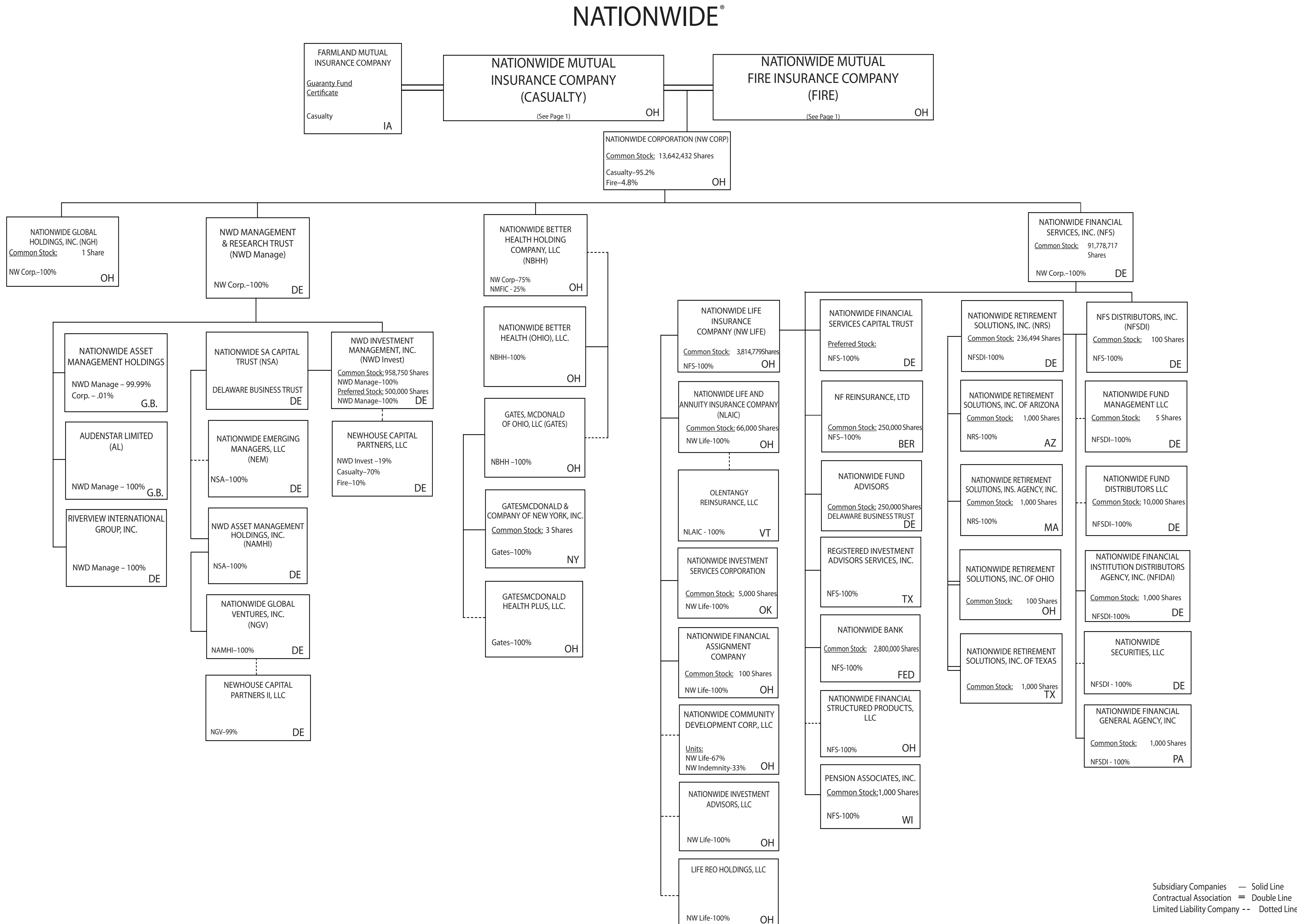
Current Year To Date - Allocated by States and Territories

				Direct Business Only					
			1	Life Contracts		4	5	6	7
				2	3				
	States, Etc.		Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama	AL	L	1,133,087	361,722	116,619	37,032,014	38,643,442	
2.	Alaska	AK	L	40,524	145,000	161,900	2,320,611	2,668,035	
3.	Arizona	AZ	L	4,745,933	1,441,004	692,311	65,879,382	72,758,630	
4.	Arkansas	AR	L	569,995		164,855	19,810,168	20,545,018	
5.	California	CA	L	34,496,391	6,247,473	(458,265)	288,341,923	328,627,522	
6.	Colorado	CO	L	2,361,909	819,792	683,522	41,383,222	45,248,445	
7.	Connecticut	CT	L	2,257,256	804,513	258,451	30,788,185	34,108,405	
8.	Delaware	DE	L	15,395,326	238,174	159,283	3,435,252	19,228,035	
9.	District of Columbia	DC	L	231,167		13,116	3,260,833	3,505,116	
10.	Florida	FL	L	10,322,897	3,581,298	1,984,225	219,555,892	235,444,312	
11.	Georgia	GA	L	11,805,074	322,143	744,073	54,016,822	66,888,112	
12.	Hawaii	HI	L	392,731	702,597	2,231	15,524,164	16,621,723	
13.	Idaho	ID	L	178,966	205,806	783,333	14,064,067	15,232,172	
14.	Illinois	IL	L	5,860,238	1,145,795	809,828	116,663,081	124,478,942	
15.	Indiana	IN	L	1,484,999	1,507,997	1,796,247	45,253,174	50,042,417	
16.	Iowa	IA	L	2,365,290	1,459,901	317,276	12,634,802	16,777,269	
17.	Kansas	KS	L	1,617,213	150,930	64,589	17,574,784	19,407,516	
18.	Kentucky	KY	L	3,521,001	1,201,670	444,801	23,439,594	28,607,066	
19.	Louisiana	LA	L	914,886	290,084	818,223	27,764,431	29,787,624	
20.	Maine	ME	L	401,567	100,000	(224,916)	6,225,695	6,502,346	
21.	Maryland	MD	L	7,778,962	1,832,730	407,243	44,601,307	54,620,242	
22.	Massachusetts	MA	L	3,990,945	3,758,032	486,284	77,694,820	85,930,081	
23.	Michigan	MI	L	9,455,873	1,814,757	1,189,362	76,560,065	89,020,057	
24.	Minnesota	MN	L	3,989,415	309,530	80,845	41,089,034	45,468,824	
25.	Mississippi	MS	L	615,640	161,515	335,896	5,559,330	6,672,381	
26.	Missouri	MO	L	3,367,876	854,528	1,140,340	28,853,838	34,216,582	
27.	Montana	MT	L	135,793	369,781	5,230	2,852,998	3,363,802	
28.	Nebraska	NE	L	229,515	53,682	197,850	14,296,244	14,777,291	
29.	Nevada	NV	L	446,324	297,996	59,438	13,478,000	14,281,758	
30.	New Hampshire	NH	L	593,530	1,426,172	8,213	28,968,579	30,996,494	
31.	New Jersey	NJ	L	11,724,138	2,130,683	568,329	95,848,044	110,271,194	
32.	New Mexico	NM	L	207,189	72,746	140,891	8,454,975	8,875,801	
33.	New York	NY	L	24,259,957	3,804,115	647,581	267,087,326	295,798,979	
34.	North Carolina	NC	L	13,345,010	2,189,497	1,986,490	54,691,646	72,212,643	
35.	North Dakota	ND	L	1,622,636		10,710	2,749,067	4,382,413	
36.	Ohio	OH	L	15,147,017	2,881,685	3,846,356	197,483,029	219,358,087	
37.	Oklahoma	OK	L	408,954	851,804	189,135	19,927,342	21,377,235	
38.	Oregon	OR	L	458,483	270,560	113,193	27,347,496	28,189,732	
39.	Pennsylvania	PA	L	20,270,185	5,770,738	1,867,411	141,566,692	169,475,026	
40.	Rhode Island	RI	L	1,353,650	238,672	98,520	8,031,244	9,722,086	
41.	South Carolina	SC	L	2,096,296	358,213	302,829	20,053,239	22,810,577	
42.	South Dakota	SD	L	170,788	125,680	136,185	2,578,148	3,010,801	
43.	Tennessee	TN	L	2,205,396	1,566,059	196,081	50,328,158	54,295,694	
44.	Texas	TX	L	9,865,262	2,193,431	2,144,950	137,446,606	151,650,249	
45.	Utah	UT	L	561,436	214,800	25,468	7,016,385	7,818,089	
46.	Vermont	VT	L	576,363	322,598	14,279	3,167,939	4,081,179	
47.	Virginia	VA	L	7,082,261	943,013	905,390	44,871,377	53,802,041	
48.	Washington	WA	L	1,051,454	1,885,951	450,065	53,043,848	56,431,318	
49.	West Virginia	WV	L	1,729,403	637,344	962,183	8,365,136	11,694,066	
50.	Wisconsin	WI	L	655,527	1,439,672	278,017	52,263,672	54,636,888	
51.	Wyoming	WY	L	87,666		65,541	3,081,521	3,234,728	
52.	American Samoa	AS	N	8,823				8,823	
53.	Guam	GU	L	312			515,354	515,666	
54.	Puerto Rico	PR	L	100,764	(7,337)	225	3,251,394	3,345,046	
55.	U.S. Virgin Islands	VI	L	3,926		1,465	201,832	207,223	
56.	Northern Mariana Islands	MP	N						
57.	Canada	CN	N	17,292				17,292	
58.	Aggregate Other Aliens	OT	XXX	243,071		945	30,171	274,187	
59.	Subtotal		(a) 54	245,953,582	59,494,546	28,194,642	2,588,323,952	2,921,966,722	
90.	Reporting entity contributions for employee benefits plans		XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities		XXX	7,918,795			8	7,918,803	
92.	Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93.	Premium or annuity considerations waived under disability or other contract provisions		XXX	1,087,278		26,635		1,113,913	
94.	Aggregate or other amounts not allocable by State		XXX						
95.	Totals (Direct Business)		XXX	254,959,655	59,494,546	28,221,277	2,588,323,960	2,930,999,438	
96.	Plus Reinsurance Assumed		XXX	1,019,543	3,884	11	14,837,180	15,860,618	
97	Totals (All Business)		XXX	255,979,198	59,498,430	28,221,288	2,603,161,140	2,946,860,056	
98.	Less Reinsurance Ceded		XXX	22,586,029		27,984,472	3,212,893	53,783,394	
99.	Totals (All Business) less Reinsurance Ceded		XXX	233,393,169	59,498,430	236,816	2,599,948,247	2,893,076,662	
	DETAILS OF WRITE-INS								
5801.	Foreign - Other		XXX	243,071		945	30,171	274,187	
5802.			XXX						
5803.			XXX						
5898.	Summary of remaining write-ins for Line 58 from overflow page		XXX						
5899.	Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)		XXX	243,071		945	30,171	274,187	
9401.			XXX						
9402.			XXX						
9403.			XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

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

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


NATIONWIDE®
FARMLAND MUTUAL INSURANCE COMPANY Guaranty Fund Certificate Casualty IA
NATIONWIDE MUTUAL INSURANCE COMPANY (CASUALTY) OH
NATIONWIDE MUTUAL FIRE INSURANCE COMPANY (FIRE) OH
NATIONWIDE INSURANCE FOUNDATION MEMBERSHIP NONPROFIT CORPORATION OH
CHAMPIONS OF THE COMMUNITY, INC. NONPROFIT CORPORATION OH
NATIONWIDE CORPORATION Common Stock: 13,642,432 Shares Casualty–95.2% Fire–4.8% (See Page 2) OH
RETENTION ALTERNATIVES, LTD. Common Stock:120,000 Shares Fire–100% BER
LEARNING CIRCLE EDUCATION SERVICES OH
ALLIED GROUP, INC. (AGI) Common Stock 850 Shares Casualty–100% IA
SCOTTSDALE INSURANCE COMPANY (SIC) Common Stock:30,136 Shares Casualty–100% OH
THI HOLDINGS DELAWARE, INC. (THI) Common Stock:100 Shares Casualty-100% DE
ATLANTIC FLORIDIAN INSURANCE COMPANY Common Stock: 5,000 Shares Casualty–100% OH
CRESTBROOK INSURANCE COMPANY Common Stock:52,000 Shares Casualty–100% OH
NATIONAL CASUALTY COMPANY (NC) Common Stock: 100 Shares Casualty–100% WI
NCC OF AMERICA, LTD. (INACTIVE) Common Stock:300,000 Shares NC–100% G.B.
NATIONWIDE AFFINITY INSURANCE COMPANY OF AMERICA Common Stock:500,000 Shares Casualty–100% OH
NATIONWIDE AGRIBUSINESS INSURANCE COMPANY Common Stock:949,992 Shares Casualty–100% Other Capital: Casualty–Pfd. IA
NATIONWIDE ASSURANCE COMPANY (ASSURANCE) Common Stock:1,750 Shares Casualty–100% WI
NATIONWIDE GENERAL INSURANCE COMPANY Common Stock:20,000 Shares Casualty–100% OH
NATIONWIDE INDEMNITY COMPANY (NW INDEMNITY) Common Stock:28,000 Shares Casualty–100% OH
NATIONWIDE INSURANCE COMPANY OF FLORIDA Common Stock:10,000 Shares Casualty–100% OH
NATIONWIDE LLOYDS A TEXAS LLOYDS TX
NATIONWIDE PROPERTY AND CASUALTY INSURANCE COMPANY Common Stock:60,000 Shares Casualty–100% OH
SCOTTSDALE INDEMNITY COMPANY Common Stock:50,000 Shares Casualty–100% OH
AMERICAN MARINE UNDERWRITERS, INC. Common Stock: 20 Shares Casualty–100% FL
INSURANCE INTERMEDIARIES, INC. (III) Common Stock:1,615 Shares Casualty–100% OH
NATIONWIDE EXCLUSIVE AGENT RISK PURCHASING GROUP, LLC III-100% OH
LONE STAR GENERAL AGENCY, INC. Common Stock:1,000 Shares Casualty–100% TX
COLONIAL COUNTY MUTUAL INSURANCE COMPANY Surplus Debentures: Assurance Lone Star TX
NATIONWIDE REALTY SERVICES, LTD. Single Member Limited Liability Company Casualty–100% OH
NATIONWIDE ARENA LLC Casualty–90% OH
NATIONWIDE PRIVATE EQUITY FUND, LLC Casualty–100% OH
NATIONWIDE SERVICES COMPANY, LLC (NSC) Single Member Limited Liability Company Casualty–100% OH
NATIONWIDE PROPERTY PROTECTION SERVICES, LLC. NSC–100% OH
NATIONWIDE REALTY INVESTORS, LTD Casualty–95% NW Indemnity–5% OH
NATIONWIDE ASSET MANAGEMENT, LLC Casualty–100% OH
NATIONWIDE CASH MANAGEMENT COMPANY Common Stock: 100 Shares Casualty–100% OH
1492 CAPITAL, LLC (1492) Casualty–100% OH
PRIVILEGE UNDERWRITERS, INC. (PUI) 1492–22.7% FL
PURE RISK MANAGEMENT, LLC (PRM) PUI–100% FL
PURE INSURANCE COMPANY PUI–100% FL
PRIVILEGE UNDERWRITERS RECIPROCAL EXCHANGE FL
ALLIED PROPERTY AND CASUALTY INSURANCE COMPANY (ALLIED P & C) Common Stock:300,000 Shares AGI–100% IA
AMCO INSURANCE COMPANY (AMCO) Common Stock:300,000 Shares AGI–100% IA
ALLIED GENERAL AGENCY COMPANY Common Stock:5,000 Shares AMCO–100% IA
ALLIED TEXAS AGENCY, INC. Common Stock:1,000 Shares AMCO–100% TX
DEPOSITORS INSURANCE COMPANY (DEPOSITORS) Common Stock:300,000 Shares AGI–100% IA
NATIONWIDE INSURANCE COMPANY OF AMERICA Common Stock:12,500 Shares AGI–100% WI
PREMIER AGENCY, INC. Common Stock:100,000 Shares AGI–100% IA
NATIONWIDE SALES SOLUTIONS, INC. Common Stock:20,000 Shares AGI–100% IA
NATIONWIDE ADVANTAGE MORTGAGE COMPANY (NAMC) Common Stock:333,837 Shares AMCO –87.3% Allied P&C –8.47% Depositors –4.23% IA
AGMC REINSURANCE, LTD. Common Stock:11,000 Shares NAMC–100% T & C
SCOTTSDALE SURPLUS LINES INSURANCE COMPANY Common Stock:10,000 Shares SIC–100% AZ
WESTERN HERITAGE INSURANCE COMPANY Common Stock:4,776,076 Shares SIC–100% AZ
FREEDOM SPECIALTY INSURANCE COMPANY Common Stock: 292,000 Shares SIC–100% OH
VETERINARY PET INSURANCE CO. (VPI) Common Stock:6,935,387 Shares SIC–100% CA
DVM INSURANCE AGENCY, INC. VPI–100% CA
V.P.I. SERVICES INC. VPI–100% CA
TITAN INDEMNITY COMPANY (TITAN) Common Stock:4,319,951 Shares THI-100% TX
TITAN INSURANCE COMPANY (TITAN INSURANCE) Common Stock:1,000,000 Shares Titan-100% MI
WHITEHALL HOLDINGS, INC. (WHITEHALL) Common Stock:1,000 Shares THI-100% TX
TITAN AUTO INSURANCE OF NEW MEXICO, INC. Common Stock: 1,000 Shares Whitehall-100% NM
WI OF FLORIDA, INC. Common Stock: 100 Shares Whitehall-100% FL
TITAN INSURANCE SERVICES, INC. (TITAN SERVICES) Common Stock: 1 Share Whitehall-100% TX
VICTORIA FIRE & CASUALTY COMPANY (VICTORIA FIRE) Common Stock: 1,500 Shares THI-100% OH
VICTORIA AUTOMOBILE INSURANCE COMPANY Common Stock: 1,500 Shares Victoria Fire-100% IN
VICTORIA NATIONAL INSURANCE COMPANY Common Stock: 1,000 Shares Victoria Fire-100% OH
VICTORIA SELECT INSURANCE COMPANY Common Stock: 1,000 Shares Victoria Fire-100% OH
VICTORIA SPECIALTY INSURANCE COMPANY Common Stock: 1,000 Shares Victoria Fire-100% OH
Subsidiary Companies — Solid Line
Contractual Association = Double Line
Limited Liability Company - - Dotted Line
March 31, 2011



March 31, 2011

NATIONWIDE INSURANCE COMPANIES

NAIC Group Code	Group Name	NAIC Company Code	State of Domicile	Federal ID Number	Name of Company
0140	Nationwide	42579	IA	42-1201931	Allied Property and Casualty Insurance Company
0140	Nationwide	19100	IA	42-6054959	AMCO Insurance Company
0140	Nationwide	10127	OH	27-0114983	Atlantic Floridian Insurance Company
0140	Nationwide	22209	OH	75-6013587	Freedom Specialty Insurance Company
0140	Nationwide	29262	TX	74-1061659	Colonial County Mutual Insurance Company
0140	Nationwide	18961	OH	68-0066866	Crestbrook Insurance Company
0140	Nationwide	42587	IA	42-1207150	Depositors Insurance Company
0140	Nationwide	13838	IA	42-0618271	Farmland Mutual Insurance Company
0140	Nationwide	11991	WI	38-0865250	National Casualty Company
0140	Nationwide	26093	OH	48-0470690	Nationwide Affinity Insurance Company of America
0140	Nationwide	28223	IA	42-1015537	Nationwide Agribusiness Insurance Company
0140	Nationwide	10723	WI	95-0639970	Nationwide Assurance Company
0140	Nationwide	23760	OH	31-4425763	Nationwide General Insurance Company
0140	Nationwide	10070	OH	31-1399201	Nationwide Indemnity Company
0140	Nationwide	25453	WI	95-2130882	Nationwide Insurance Company of America
0140	Nationwide	10948	OH	31-1613686	Nationwide Insurance Company of Florida
0140	Nationwide	92657	OH	31-1000740	Nationwide Life and Annuity Insurance Company
0140	Nationwide	66869	OH	31-4156830	Nationwide Life Insurance Company
0140	Nationwide	42110	TX	75-1780981	Nationwide Lloyds
0140	Nationwide	23779	OH	31-4177110	Nationwide Mutual Fire Insurance Company
0140	Nationwide	23787	OH	31-4177100	Nationwide Mutual Insurance Company
0140	Nationwide	37877	OH	31-0970750	Nationwide Property & Casualty Insurance Company
0140	Nationwide	15580	OH	31-1117969	Scottsdale Indemnity Company
0140	Nationwide	41297	OH	31-1024978	Scottsdale Insurance Company
0140	Nationwide	10672	AZ	86-0835870	Scottsdale Surplus Lines Insurance Company
0140	Nationwide	13242	TX	74-2286759	Titan Indemnity Company
0140	Nationwide	36269	MI	86-0619597	Titan Insurance Company
0140	Nationwide	42285	CA	95-3750113	Veterinary Pet Insurance Company
0140	Nationwide	10644	IN	34-1785903	Victoria Automobile Insurance Company
0140	Nationwide	42889	OH	34-1394913	Victoria Fire & Casualty Company
0140	Nationwide	10778	OH	34-1842604	Victoria National Insurance Company
0140	Nationwide	10105	OH	34-1777972	Victoria Select Insurance Company
0140	Nationwide	10777	OH	34-1842602	Victoria Specialty Insurance Company
0140	Nationwide	37150	AZ	86-0561941	Western Heritage Insurance Company
0140	Nationwide	13999	VT	27-1712056	Olentangy Reinsurance, LLC
4664	PURE	13204	FL	26-3109178	PURE Insurance Company
4664	PURE	12873	FL	20-8287105	Privilege Underwriters Reciprocal Exchange

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO

Explanation:

1.

2.

3.

5.

6.

7.

Bar Code:

1.	Trusteed Surplus Statement [Document Identifier 490]	6 6 8 6 9 2 0 1 1 4 9 0 0 0 0 0 1
2.	Medicare Part D Coverage Supplement [Document Identifier 365]	6 6 8 6 9 2 0 1 1 3 6 5 0 0 0 0 1
3.	Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]	6 6 8 6 9 2 0 1 1 4 4 5 0 0 0 0 1
5.	Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]	6 6 8 6 9 2 0 1 1 4 4 7 0 0 0 0 1
6.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]	6 6 8 6 9 2 0 1 1 4 4 8 0 0 0 0 1
7.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]	6 6 8 6 9 2 0 1 1 4 4 9 0 0 0 0 1

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Prepaid Pension Costs	80,145,142	76,929,117	3,216,025	3,216,025
2597. Summary of remaining write-ins for Line 25 from overflow page	80,145,142	76,929,117	3,216,025	3,216,025

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Reserve for Escheat Funds	18,740,380	19,351,937
2505. Reserve for Litigation	49,242,357	24,244,240
2506. Reserve for Rate Stabilizations	28,953,358	26,999,758
2597. Summary of remaining write-ins for Line 25 from overflow page	96,936,095	70,595,935

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		8,870,783
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		40,000
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		1,328,539
5.	Deduct amounts received on disposals		10,218,886
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation		20,436
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	5,444,990,099	5,984,224,891
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	82,165,000	317,947,211
	2.2 Additional investment made after acquisition	67,941	14,974,393
3.	Capitalized deferred interest and other		
4.	Accrual of discount	7,632	3,053,913
5.	Unrealized valuation increase (decrease)		13,694,206
6.	Total gain (loss) on disposals	2,539,510	(21,537,346)
7.	Deduct amounts received on disposals	181,253,266	820,202,951
8.	Deduct amortization of premium and mortgage interest points and commitment fees	75	
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized	6,834,251	47,164,218
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	5,341,682,590	5,444,990,099
12.	Total valuation allowance	(39,345,261)	(42,914,149)
13.	Subtotal (Line 11 plus Line 12)	5,302,337,329	5,402,075,950
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	5,302,337,329	5,402,075,950

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	196,575,915	148,717,633
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		25,737,977
	2.2 Additional investment made after acquisition	14,395,063	39,127,006
3.	Capitalized deferred interest and other	(57,299)	(488,687)
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	935,031	7,077,838
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	928,339	2,317,553
8.	Deduct amortization of premium and depreciation	6,419,693	21,278,299
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized	1,615,517	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	202,885,161	196,575,915
12.	Deduct total nonadmitted amounts	140,784	108,870
13.	Statement value at end of current period (Line 11 minus Line 12)	202,744,377	196,467,045

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	21,697,156,538	21,299,299,110
2.	Cost of bonds and stocks acquired	1,117,815,098	4,613,791,130
3.	Accrual of discount	31,399,629	102,976,660
4.	Unrealized valuation increase (decrease)	(36,861,326)	73,164,695
5.	Total gain (loss) on disposals	5,657,410	91,251,129
6.	Deduct consideration for bonds and stocks disposed of	1,094,303,554	4,245,184,745
7.	Deduct amortization of premium	13,110,688	59,561,083
8.	Total foreign exchange change in book/adjusted carrying value	9,179,894	(15,422,924)
9.	Deduct current year's other than temporary impairment recognized	9,925,845	163,157,434
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	21,707,007,156	21,697,156,538
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	21,707,007,156	21,697,156,538

SCHEDULE D - PART 1B

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	12,535,750,328	654,275,970	630,681,195	(43,280,266)	12,516,064,837			12,535,750,328
2. Class 2 (a)	6,873,546,404	553,003,502	372,903,528	(37,366,889)	7,016,279,489			6,873,546,404
3. Class 3 (a)	1,256,063,206	6,073,126	79,429,549	(13,185,029)	1,169,521,754			1,256,063,206
4. Class 4 (a)	456,737,903	11,875,989	98,495,048	25,488,100	395,606,944			456,737,903
5. Class 5 (a)	252,672,032	99,281	7,107,431	73,008,141	318,672,023			252,672,032
6. Class 6 (a)	23,816,232	486,253	3,644	(1,468,266)	22,830,575			23,816,232
7. Total Bonds	21,398,586,105	1,225,814,121	1,188,620,395	3,195,791	21,438,975,622			21,398,586,105
PREFERRED STOCK								
8. Class 1								
9. Class 2								
10. Class 3								
11. Class 4								
12. Class 5								
13. Class 6								
14. Total Preferred Stock								
15. Total Bonds and Preferred Stock	21,398,586,105	1,225,814,121	1,188,620,395	3,195,791	21,438,975,622			21,398,586,105

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $; NAIC 2 $; NAIC 3 $;
NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	697,775,639	XXX	697,775,639	71,976	

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	632,580,294	762,787,039
2.	Cost of short-term investments acquired	3,319,561,381	12,092,120,415
3.	Accrual of discount		6,213
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		(1,106,597)
6.	Deduct consideration received on disposals	3,254,366,036	12,221,226,776
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	697,775,639	632,580,294
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	697,775,639	632,580,294

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	347,279,557
2.	Cost Paid/(Consideration Received) on additions	62,319,733
3.	Unrealized Valuation increase/(decrease)	(89,674,307)
4.	Total gain (loss) on termination recognized	(27,857,629)
5.	Considerations received/(paid) on terminations	
6.	Amortization	4,675
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	(4,112,236)
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	287,959,793
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	287,959,793

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year				193,981,991
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote)				105,725,287
3.1	Change in variation margin on open contracts			(11,669,763)	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 16, current year to date minus	(30,127,436)			
	3.24 Section 1, Column 16, prior year	(18,457,672)	(11,669,764)	(11,669,764)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				1
4.1	Variation margin on terminated contracts during the year		(44,645,696)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(44,645,696)	(44,645,696)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Recognized				
	5.2 Used to adjust basis of hedged items				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				299,707,279
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				299,707,279

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
370425T#7	Floating rate note tied to General Motors through a credit default swap	4	3,000,000	3,000,000	3,008,827	03/16/2005	09/20/2011	Credit Default Swap; Protection Sold		34,423	02582J-DE-7	American Express Cr Acct M TrSer 2005-2 Cl AFlt % Due 10/16/2017 Mo-15	1	3,000,000	2,974,404
34540@AB0	Floating rate note tied to Ford Motor Company Credit through a credit default swap	3	3,000,000	2,974,878	3,241,921	11/15/2007	12/20/2012	Credit Default Swap; Protection Sold		232,573	92922F-EB-0	Washington Mutual MtgSer 2003-AR10 Cl A7Adj % Due 10/25/2033 Mo-1	N	2,974,878	3,009,348
31358*AF0	Fixed rate note tied to Time Warner through a credit default swap	2	10,000,000	10,109,383	11,220,430	06/23/2008	09/20/2013	Credit Default Swap; Protection Sold		254,660	31396X-AT-1	FNMAREMIC Ser 2007-81 Cl DE6% Due 6/25/2036 Mo-1	1	10,109,383	10,965,770
9999999 - Totals				16,084,261	17,471,178	XXX	XXX	XXX		521,656	XXX	XXX	XXX	16,084,261	16,949,522

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	3	16,096,282							3	16,096,282
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	42	XXX		XXX		XXX		XXX	42
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	12,065	XXX		XXX		XXX		XXX	12,065
7. Ending Inventory	3	16,084,259							3	16,084,259

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	287,959,900	
2.	Part B, Section 1, Column 14	105,725,287	
3.	Total (Line 1 plus Line 2)		393,685,187
4.	Part D, Column 5	889,416,984	
5.	Part D, Column 6	(495,731,798)	
6.	Total (Line 3 minus Line 4 minus Line 5)		1
		Fair Value Check	
7.	Part A, Section 1, Column 16	266,821,376	
8.	Part B, Section 1, Column 13	105,725,287	
9.	Total (Line 7 plus Line 8)		372,546,663
10.	Part D, Column 8	889,482,837	
11.	Part D, Column 9	(516,936,175)	
12	Total (Line 9 minus Line 10 minus Line 11)		1
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	623,467,851	
14.	Part B, Section 1, Column 19	74,629,100	
15.	Part D, Column 11	698,096,951	
16.	Total (Line 13 plus Line 14 minus Line 15)		

Schedule E - Verification - Cash Equivalents

NONE

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

NONE

Schedule A - Part 3 - Real Estate Disposed

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
00-1101346	AUSTIN	TX		10/10/2006	2.260		67,941	49,974,870
00-1101703	GLENSHAW	PA		01/27/2011	5.650	14,000,000		19,450,000
00-1101716	CATONSVILLE	MD		01/13/2011	5.500	5,600,000		7,150,000
00-1101721	WEST COVINA	CA		02/28/2011	5.375	3,260,000		4,980,000
00-1101723	SPRING VALLEY	CA		01/31/2011	5.250	4,100,000		6,640,000
00-1101724	TORRANCE	CA		01/27/2011	4.720	6,000,000		11,460,000
00-1101725	ALBUQUERQUE	NM		01/31/2011	5.500	2,600,000		5,785,000
00-1101727	WEST BABYLON	NY		02/15/2011	6.150	3,555,000		5,451,000
00-1101733	BIRMINGHAM	AL		03/11/2011	6.350	23,500,000		31,510,000
00-1101735	PITTSBURGH	PA		03/21/2011	5.600	15,500,000		21,560,000
00-1101736	SHAWNEE	KS		03/01/2011	5.530	4,050,000		5,650,000
0599999. Mortgages in good standing - Commercial mortgages-all other						82,165,000	67,941	169,610,870
0899999. Total Mortgages in good standing						82,165,000	67,941	169,610,870
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						82,165,000	67,941	169,610,870

E02

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1000483	COLUMBUS	OH		03/28/2001	03/15/2011	4,198,981							4,198,981	4,198,981			
00-1000540	SANFORD	FL		06/15/2001	02/28/2011	1,622,757							1,622,757	1,622,757			
00-1000586	BEVERLY HILLS	CA		06/07/2001	03/10/2011	12,020,950							12,020,950	12,020,950			
00-1000601	SAN DIEGO	CA		05/15/2001	02/28/2011	698,447							698,447	698,447			
00-1001130	RALEIGH	NC		10/22/2002	03/30/2011	138,219							138,219	138,219			
00-1001225	INDIANAPOLIS	IN		12/19/2002	03/15/2011	2,973,655							2,973,655	2,973,655			
00-1001226	HOUSTON	TX		11/20/2002	03/10/2011	525,834							525,834	525,834			
00-1001235	DALLAS	TX		11/20/2002	03/10/2011	350,557							350,557	350,557			
00-1001280	BELLEVUE	WA		03/18/2003	01/04/2011	2,481,464							2,481,464	2,481,464			
00-1100013	GURNEE	IL		06/24/2003	02/22/2011	102,350							102,350	102,350			
00-1100091	AURORA	CO		06/30/2003	02/01/2011	3,026,951							2,749,404	2,749,404			
00-1100345	AUSTIN	TX		02/26/2004	02/16/2011	2,917,231							2,917,231	2,917,231			
00-1100433	SAN DIEGO	CA		06/09/2004	03/02/2011	1,711,787							1,711,787	1,711,787			
00-1100452	CLACKAMAS	OR		06/24/2004	03/04/2011	7,378,983							7,378,983	7,378,983			
00-1100827	POMPANO BEACH	FL		05/31/2005	01/05/2011	9,471,389							9,471,389	11,356,550		1,885,161	1,885,161
00-1100838	AUSTIN	TX		05/17/2005	02/16/2011	1,948,481							1,948,481	1,948,481			
00-1101094	SAN FRANCISCO	CA		12/27/2005	03/18/2011	30,996,589							30,996,589	30,996,589			
00-1101095	SAN FRANCISCO	CA		07/18/2006	03/18/2011	4,301,787							4,301,787	4,301,787			
00-1101122	FAYETTEVILLE	AR		02/22/2006	02/24/2011	5,077,339							5,077,339	5,103,300		25,961	25,961
00-1101189	SAN JOSE	CA		09/13/2006	03/01/2011	6,480,081							6,480,081	6,480,081			
00-1101384	LAMIRADA	CA		05/07/2007	03/10/2011	3,770,000							3,770,000	3,770,000			
00-1101444	LAMIRADA	CA		05/07/2007	03/10/2011	2,600,659							2,600,659	2,600,659			
00-1101612	SAN DIEGO	CA		01/24/2008	03/02/2011	1,285,622							1,285,622	1,285,622			
00-9000051	TEMPE	AZ		02/01/2001	01/26/2011	378,413							378,413	378,413			
00-9000071	HUNTINGTON BEACH	CA		04/01/2001	01/14/2011	232,121							232,121	232,121			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
03-0309974	CINCINNATI	OH		03/10/1997	02/10/2011	401,736							417,006	417,006			
03-0311627	RENTON	WA		01/28/1999	01/25/2011	37,720							37,720	37,720			
00-1001280	BELLEVUE	WA		03/18/2003	01/04/2011	827,155							827,155	827,155			
00-1100345	AUSTIN	TX		02/26/2004	02/16/2011	1,458,615							1,458,615	1,458,615			
00-1100452	CLACKAMAS	OR		06/24/2004	03/04/2011	7,818,790							7,818,790	7,818,790			
00-1100827	POMPANO BEACH	FL		05/31/2005	01/05/2011	3,157,130							3,157,130	3,785,517		628,387	628,387
00-1100838	AUSTIN	TX		05/17/2005	02/16/2011	779,392							779,392	779,392			
00-6000081	VIRGINIA BEACH	VA		01/31/2002	02/04/2011	41,995							41,995	41,995			
00-6000191	EXTON	PA		01/31/2002	01/03/2011	10,192							10,192	10,192			
0199999. Mortgages closed by repayment						121,223,372							120,961,095	123,500,605		2,539,510	2,539,510
00-1000008	VANCOUVER	WA		04/24/2000		1,238,328							58,945	58,945			
00-1000030	PITTSBURGH	PA		11/16/1999		6,361,228							124,247	124,247			
00-1000031	PITTSBURGH	PA		11/16/1999		2,453,957							55,526	55,526			
00-1000032	PITTSBURGH	PA		09/20/1999		3,889,428							38,331	38,331			
00-1000038	VISTA	CA		08/31/2000		4,149,898							68,661	68,661			
00-1000095	FLORENCE	KY		02/16/2000		1,112,822							6,140	6,140			
00-1000127	LOVELAND	OH		03/22/2000		472,853							78,293	78,293			
00-1000155	SOUTH GATE	CA		03/15/2000		547,612							85,215	85,215			
00-1000171	CANTON	OH		08/15/2000		2,052,782							34,709	34,709			
00-1000178	PITTSBURGH	PA		04/25/2001		1,012,377							37,889	37,889			
00-1000188	KEASBY	NJ		04/17/2000		5,343,513							94,936	94,936			
00-1000194	KENT	WA		05/11/2000		1,140,416							52,840	52,840			
00-1000198	LENEXA	KS		06/29/2000		2,498,932							126,218	126,218			
00-1000232	BONITA SPRINGS	FL		06/23/2000		4,527,275							17,595	17,595			
00-1000267	RICHMOND	VA		11/14/2000		1,869,962							82,152	82,152			
00-1000327	SALT LAKE CITY	UT		01/04/2001		2,476,717							19,957	19,957			
00-1000354	CLINTON	TN		12/05/2000		747,010							83,190	83,190			
00-1000385	FLORENCE	KY		12/14/2000		859,283							4,741	4,741			
00-1000432	GREENSBORO	NC		03/05/2001		9,058,358							48,345	48,345			
00-1000440	NORTHLAKE	IL		07/10/2001		474,964							165,606	165,606			
00-1000467	ROCHESTER HILLS	MI		08/15/2001		7,016,741							48,199	48,199			
00-1000517	JACKSONVILLE	FL		12/23/2002		4,310,141							57,226	57,226			
00-1000537	BEACHWOOD	OH		05/01/2001		10,585,659							90,052	90,052			
00-1000541	COLUMBUS	OH		04/30/2001		4,681,011							74,660	74,660			
00-1000556	INDIANAPOLIS	IN		04/12/2001		1,409,585							109,355	109,355			
00-1000562	LENEXA	KS		06/06/2001		2,106,348							33,230	33,230			
00-1000566	TUCSON	AZ		05/10/2001		2,245,425							35,465	35,465			
00-1000573	KIRKLAND	WA		06/25/2001		3,572,756							30,776	30,776			
00-1000577	FORT LEE	NJ		08/29/2001		1,785,387							8,334	8,334			
00-1000593	KENILWORTH	NJ		08/08/2001		6,997,625							104,115	104,115			
00-1000594	NORTH CANTON	OH		06/15/2001		10,013,364							89,097	89,097			
00-1000604	FREMONT	CA		06/28/2001		5,676,790							49,122	49,122			
00-1000608	DALLAS	TX		01/14/2002		3,799,870							53,575	53,575			
00-1000609	ERLANGER	KY		07/30/2001		4,070,455							34,781	34,781			
00-1000615	MENLO PARK	CA		06/21/2001		334,458							141,725	141,725			
00-1000617	LEWIS CENTER	OH		12/27/2001		1,636,214							13,844	13,844			
00-1000620	STUART	FL		07/06/2001		5,865,819							49,984	49,984			
00-1000631	LOUISVILLE	KY		06/25/2001		3,535,131							64,646	64,646			
00-1000634	SALT LAKE CITY	UT		08/03/2001		1,656,677							13,260	13,260			
00-1000642	ROMEOVILLE	IL		04/19/2002		2,940,923							41,792	41,792			
00-1000647	N. JACKSON	OH		09/28/2001		7,632,501							54,238	54,238			
00-1000654	STUART	FL		10/18/2001		6,159,086							32,431	32,431			
00-1000665	EDISON	NJ		07/06/2001		9,632,694							146,795	146,795			
00-1000692	CAPE CORAL	FL		02/07/2002		2,599,698							15,270	15,270			
00-1000696	FT. LAUDERDALE	FL		05/08/2002		11,719,619							91,298	91,298			
00-1000701	VILLANOVA	PA		12/17/2001		4,935,151							72,833	72,833			
00-1000714	CLOSTER	NJ		11/08/2001		2,455,334							35,778	35,778			
00-1000735	NEW CASTLE	IN		07/18/2002		2,401,940							31,855	31,855			
00-1000774	FLINT	MI		12/20/2001		8,310,569							166,079	166,079			
00-1000788	FT. PIERCE	FL		11/20/2001		1,505,364							30,137	30,137			
00-1000818	VANDERGRIFT	PA		02/22/2002		6,214,461							89,452	89,452			

STATEMENT AS OF MARCH 31, 2011 OF THE NATIONWIDE LIFE INSURANCE COMPANY

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1000819	BARBERTON	OH		12/21/2001		3,381,635							49,754	49,754			
00-1000820	PITTSBURGH	PA		12/21/2001		1,556,855							22,906	22,906			
00-1000821	LOWER BURRELL	PA		12/21/2001		1,752,368							25,782	25,782			
00-1000822	CANAL FULTON	OH		12/21/2001		963,078							14,170	14,170			
00-1000848	NEW ALBANY	OH		02/07/2002		3,645,480							52,801	52,801			
00-1000858	BROOK PARK	OH		04/09/2002		4,600,582							99,592	99,592			
00-1000859	DYER	IN		05/28/2002		830,525							6,693	6,693			
00-1000864	TUALATIN	OR		03/22/2002		1,834,943							26,176	26,176			
00-1000867	SALT LAKE CITY	UT		03/01/2002		2,778,229							39,990	39,990			
00-1000872	ONTARIO	CA		03/26/2002		1,405,977							11,471	11,471			
00-1000873	LEXINGTON	KY		04/22/2002		84,914											
00-1000875	SCOTTSDALE	AZ		09/18/2002		1,919,419							24,499	24,499			
00-1000903	UNION CITY	CA		03/28/2002		4,508,006							98,634	98,634			
00-1000914	CINCINNATI	OH		07/01/2002		2,129,408							30,360	30,360			
00-1000926	MARIETTA	GA		12/23/2002		2,924,624							23,462	23,462			
00-1000929	CRANBERRY	PA		06/11/2002		23,210,746							175,969	175,969			
00-1000932	HARRISON TOWNSHIP	MI		05/29/2002		6,956,157							50,662	50,662			
00-1000936	VISTA	CA		04/18/2002		1,154,235							11,676	11,676			
00-1000941	SPARTANBURG	SC		05/07/2002		1,072,018							8,190	8,190			
00-1000949	STOW	OH		05/30/2002		2,983,064							40,985	40,985			
00-1000958	HOUSTON	TX		06/18/2002		2,146,187							16,364	16,364			
00-1000964	COLUMBUS	OH		10/03/2002		2,519,460							43,681	43,681			
00-1000967	SAN DIEGO	CA		07/10/2002		10,064,519							77,950	77,950			
00-1000969	NORTH BERGEN	NJ		05/31/2002		3,988,575							30,652	30,652			
00-1000970	NORTH BERGEN	NJ		05/31/2002		9,723,767							86,737	86,737			
00-1000977	OCEANSIDE	CA		06/13/2002		5,294,769							36,394	36,394			
00-1000978	BURLINGTON	KY		08/15/2002		205,549							1,671	1,671			
00-1000980	HILLSBORO	OR		06/07/2002		2,049,486							18,490	18,490			
00-1000998	ATLANTA	GA		08/09/2002		17,621,875							136,931	136,931			
00-1000999	AURORA	CO		03/03/2004		8,437,971							32,706	32,706			
00-1001017	STARKVILLE	MS		07/03/2002		1,579,503							11,879	11,879			
00-1001038	ITHACA	NY		10/01/2002		5,803,290							26,866	26,866			
00-1001042	RAVENNA	OH		06/27/2002		6,788,793							93,226	93,226			
00-1001043	REDDING	CA		01/27/2003		10,205,259							84,752	84,752			
00-1001049	WAYNE	PA		10/24/2002		644,321							18,435	18,435			
00-1001053	RICHARDSON	TX		11/15/2002		2,265,923							18,439	18,439			
00-1001055	STOCKBRIDGE	GA		09/06/2002		2,243,863							30,680	30,680			
00-1001063	OCEOLA TOWNSHIP	MI		03/14/2003		786,047							6,232	6,232			
00-1001090	MASON	OH		12/20/2002		8,786,006							48,423	48,423			
00-1001091	FINDLAY	OH		10/18/2002		3,104,684							27,151	27,151			
00-1001105	LOGAN	UT		09/05/2002		4,955,990							41,339	41,339			
00-1001106	PLYMOUTH	MI		11/13/2002		5,789,433							48,366	48,366			
00-1001123	HILLSBOROUGH	NC		10/09/2003		4,541,291							20,610	20,610			
00-1001124	FT MYERS	FL		06/26/2003		8,022,682							42,886	42,886			
00-1001135	MADISON	WI		12/20/2002		3,008,940							15,810	15,810			
00-1001138	CHARLOTTE	NC		10/10/2002		5,391,950							26,579	26,579			
00-1001147	AMERICAN FORK	UT		11/27/2002		1,237,430							69,474	69,474			
00-1001152	DALLAS	TX		12/20/2002		7,058,215							48,066	48,066			
00-1001153	MONTVALE	NJ		10/29/2002		1,291,896							6,896	6,896			
00-1001155	MODESTO	CA		12/10/2002		785,608							4,510	4,510			
00-1001161	PLEASANT GROVE	UT		11/15/2002		8,099,047							68,593	68,593			
00-1001165	CHESTERFIELD	VA		11/20/2002		8,992,391							51,693	51,693			
00-1001175	VIERA	FL		02/27/2004		11,501,119							35,351	35,351			
00-1001180	LOUISVILLE	KY		05/09/2003		5,829,088							48,459	48,459			
00-1001185	RALEIGH	NC		08/06/2004		24,567,135							112,684	112,684			
00-1001200	FAIRFIELD	NJ		05/02/2003		1,909,110							10,610	10,610			
00-1001201	NORTH BRUNSWICK	NJ		05/29/2003		5,795,578							49,400	49,400			
00-1001203	NILES	IL		12/30/2002		5,044,646							28,061	28,061			
00-1001208	JACKSONVILLE	FL		12/23/2002		9,262,566							132,696	132,696			
00-1001209	AURORA	CO		12/16/2002		3,287,072							28,194	28,194			
00-1001215	EDISON	NJ		12/17/2002		13,822,598							202,962	202,962			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1001227	HOUSTON	TX		11/20/2002		1,214,486							46,205	46,205			
00-1001228	HOUSTON	TX		11/20/2002		1,851,956							97,886	97,886			
00-1001229	HOUSTON	TX		11/20/2002		930,909							36,775	36,775			
00-1001230	HOUSTON	TX		11/20/2002		876,486							45,115	45,115			
00-1001231	HOUSTON	TX		11/20/2002		735,213							26,960	26,960			
00-1001232	HOUSTON	TX		11/20/2002		1,330,471							75,298	75,298			
00-1001233	HOUSTON	TX		11/20/2002		578,740							24,718	24,718			
00-1001234	WALNUT CREEK	CA		11/20/2002		242,204							1,760	1,760			
00-1001237	DALLAS	TX		11/20/2002		8,228,451							125,504	125,504			
00-1001238	HOUSTON	TX		11/20/2002		7,853,232							120,649	120,649			
00-1001244	PITTSBURGH	PA		02/08/2005		18,876,796							120,302	120,302			
00-1001257	ORANGE	CA		02/28/2003		3,972,414							32,620	32,620			
00-1001260	FINDLAY TOWNSHIP	PA		03/05/2003		1,529,557							40,764	40,764			
00-1001269	CITY OF COMMERCE	CA		02/27/2003		2,333,547							20,603	20,603			
00-1001279	PITTSBURGH	PA		12/23/2003		6,046,764							75,779	75,779			
00-1001281	PUYALLUP	WA		11/10/2003		188,841							1,425	1,425			
00-1001283	GARLAND	TX		03/03/2003		2,828,029							39,542	39,542			
00-1001291	MENLO	CA		09/10/2003		6,669,387							36,827	36,827			
00-1001293	ODESSA	TX		04/23/2003		8,810,795							48,679	48,679			
00-1001295	DENVER	CO		05/05/2003		822,324							21,940	21,940			
00-1001302	MENLO	CA		03/31/2003		3,536,753							19,529	19,529			
00-1001303	CORONA	CA		07/01/2003		519,877							2,158	2,158			
00-1001305	AUBURN HILLS	MI		07/15/2003		2,884,649							25,920	25,920			
00-1001308	CHICAGO	IL		07/22/2003		11,252,321							154,112	154,112			
00-1001310	SOLON	OH		04/28/2003		4,732,651							131,249	131,249			
00-1001311	ST. PETERSBURG	FL		06/24/2003		3,377,767							88,966	88,966			
00-1001312	ODESSA	TX		04/23/2003		2,511,076							13,873	13,873			
00-1001314	SALT LAKE CITY	UT		11/04/2003		5,511,612							41,708	41,708			
00-1001315	HEBRON	KY		04/16/2003		9,656,297							54,644	54,644			
00-1001316	CHARLOTTE	NC		09/02/2003		1,110,709							97,941	97,941			
00-1001319	RANCHO CUCAMONGA	CA		05/15/2003		1,977,236							17,209	17,209			
00-1001320	RIVERSIDE	CA		05/22/2003		12,225,725							71,912	71,912			
00-1001324	ST PETE/PINELLAS PK	FL		09/08/2003		2,195,455							55,900	55,900			
00-1001328	MILFORD	OH		08/29/2003		4,993,537							42,223	42,223			
00-1001331	WALKER	MI		05/07/2003		3,573,242							98,180	98,180			
00-1001332	WALKER	MI		05/07/2003		447,708							41,711	41,711			
00-1001333	MYRTLE BEACH	SC		06/02/2003		3,145,898							43,596	43,596			
00-1001334	CHARLESTON	SC		06/06/2003		1,114,604							9,659	9,659			
00-1001336	MT. PLEASANT	WI		05/02/2003		153,067							1,371	1,371			
00-1002001	WESTMONT	NJ		12/05/2002		1,115,032							49,540	49,540			
00-1002014	KNOXVILLE	TN		07/28/2003		3,132,329							42,656	42,656			
00-1002022	KIRKLAND	WA		04/17/2003		5,617,954							36,197	36,197			
00-1002023	FRAMINGHAM	MA		05/07/2003		7,802,296							65,074	65,074			
00-1002028	MADISON	WI		11/25/2003		4,239,559							20,527	20,527			
00-1002030	LA PALMA	CA		04/28/2003		10,168,078							85,344	85,344			
00-1100002	MAINEVILLE	OH		04/10/2004		287,884							1,425	1,425			
00-1100005	BEAVER CREEK	OH		04/10/2004		287,884							1,425	1,425			
00-1100008	KANSAS CITY	MO		05/12/2003		1,943,627							26,999	26,999			
00-1100009	DAVIE	FL		11/06/2003		1,656,114							72,838	72,838			
00-1100010	KENTWOOD	MI		06/23/2003		3,678,615							41,531	41,531			
00-1100011	GAINESVILLE	FL		02/13/2004		3,057,741							15,474	15,474			
00-1100012	PITTSBURGH	PA		05/13/2003		7,173,536							198,683	198,683			
00-1100016	CONYERS	GA		06/04/2003		3,827,230							103,548	103,548			
00-1100018	CUMBERLAND	MD		09/29/2003		2,709,638							10,572	10,572			
00-1100025	CINCINNATI	OH		10/16/2003		4,500,708							60,098	60,098			
00-1100026	JACKSONVILLE	FL		08/28/2003		97,109											
00-1100028	NEW YORK	NY		08/07/2003		9,960,802							68,353	68,353			
00-1100029	CHICAGO	IL		08/04/2003		2,130,289							56,707	56,707			
00-1100030	CHICAGO	IL		08/04/2003		2,069,424							55,087	55,087			
00-1100031	KALAMAZOO	MI		09/15/2003		4,282,708							26,507	26,507			
00-1100032	BLOOMINGTON	IN		08/07/2003		2,311,327							20,146	20,146			

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

1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1100036	MOORESVILLE	NC		08/05/2003		3,755,073							51,989	51,989			
00-1100045	RANCHO BERNARDO	CA		07/24/2003		1,252,566							10,382	10,382			
00-1100046	GLEN CARBON	IL		01/05/2004		2,907,533							22,416	22,416			
00-1100047	GLEN CARBON	MO		11/14/2003		6,365,825							47,376	47,376			
00-1100050	RICHLAND	WA		06/06/2003		5,925,422							35,847	35,847			
00-1100051	GAINESVILLE	FL		09/16/2004		10,016,095							48,002	48,002			
00-1100053	OMAHA	NE		07/01/2003		4,086,197							34,969	34,969			
00-1100056	NORTHBROOK	IL		08/14/2003		2,092,858							23,036	23,036			
00-1100058	MARYSVILLE	WA		07/16/2003		85,938							3,273	3,273			
00-1100064	SAN MATEO	CA		08/06/2003		4,156,525							35,323	35,323			
00-1100065	TUCSON	AZ		08/22/2003		723,862							61,858	61,858			
00-1100067	JOHNSON CITY	TN		10/31/2003		2,902,360							38,619	38,619			
00-1100068	BELLEVUE	TN		10/31/2003		2,787,794							37,094	37,094			
00-1100071	LEXINGTON	KY		02/19/2004		2,707,907							32,733	32,733			
00-1100073	SAN FRANCISCO	CA		08/06/2003		3,302,872							28,899	28,899			
00-1100074	SAN DIEGO	CA		08/07/2003		1,702,610							14,528	14,528			
00-1100075	SAN DIEGO	CA		08/28/2003		2,494,487							21,177	21,177			
00-1100080	GREENDALE	WI		09/02/2003		1,323,284							35,746	35,746			
00-1100083	LOUISVILLE	KY		07/29/2003		2,478,426							96,504	96,504			
00-1100094	JACKSONVILLE	FL		10/10/2003		3,374,011							47,077	47,077			
00-1100097	SALEM	OR		10/21/2003		4,289,353							25,630	25,630			
00-1100099	HUNTSVILLE	AL		08/19/2003		3,032,065							17,928	17,928			
00-1100100	FT. LAUDERDALE	FL		08/19/2003		3,762,737							22,248	22,248			
00-1100109	MILFORD	OH		09/23/2003		1,844,686							48,365	48,365			
00-1100112	JUPITER	FL		11/26/2003		2,684,353							13,856	13,856			
00-1100116	BRIGHTON	MI		12/01/2003		5,950,101							46,025	46,025			
00-1100118	MANASSAS	VA		09/24/2003		88,287											
00-1100121	WAYNE	NJ		12/01/2003		3,881,100							49,415	49,415			
00-1100122	ROCKVILLE	MD		10/01/2003		5,745,198							45,542	45,542			
00-1100123	ROCKVILLE	MD		10/01/2003		5,745,198							45,542	45,542			
00-1100124	JESSUP	MD		10/01/2003		4,646,852							36,836	36,836			
00-1100125	SANTA FE	NM		09/15/2003		2,554,422							20,995	20,995			
00-1100130	PAWTUCKET/E PROV	RI		04/01/2004		2,363,253			450,420		(450,420)		29,175	29,175			
00-1100131	CONCORD	NH		09/30/2003		1,244,302							32,092	32,092			
00-1100132	BRIGHTON	MI		10/09/2003		2,518,352							19,561	19,561			
00-1100135	MURFREESBORO	TN		12/04/2003		250,695							56,806	56,806			
00-1100138	TUSCALOOSA	AL		10/30/2003		3,124,657							38,882	38,882			
00-1100153	BUTLER	PA		12/11/2003		1,544,545							37,422	37,422			
00-1100154	MARS	PA		10/22/2003		5,449,752							48,002	48,002			
00-1100155	CLAY	NY		06/07/2004		8,242,556							62,997	62,997			
00-1100157	LEXINGTON	KY		12/04/2003		2,771,822							69,190	69,190			
00-1100158	ANNAPOLIS	MD		02/27/2004		1,922,929							25,465	25,465			
00-1100159	WOODLAWN	MD		02/27/2004		1,654,986							13,191	13,191			
00-1100163	RESTON	VA		10/27/2003		3,863,787							49,689	49,689			
00-1100173	ALBUQUERQUE	NM		08/31/2004		2,919,446							32,075	32,075			
00-1100174	SIOUX FALLS	SD		11/12/2003		3,025,114							38,599	38,599			
00-1100178	PITTSBURGH	PA		04/01/2005		22,777,550							137,010	137,010			
00-1100185	MONTGOMERY	AL		11/03/2003		305,716							1,580	1,580			
00-1100186	MONTGOMERY	AL		11/03/2003		262,808							1,358	1,358			
00-1100188	MAINEVILLE	OH		10/21/2003		90,786							465	465			
00-1100189	BEAVER CREEK	OH		10/21/2003		132,271		75			75		673	673			
00-1100195	HOUSTON	TX		11/21/2003		2,020,806							14,959	14,959			
00-1100196	HOUSTON	TX		11/21/2003		2,063,710							15,276	15,276			
00-1100197	HOUSTON	TX		11/21/2003		1,321,461							9,782	9,782			
00-1100199	ONTARIO	CA		11/20/2003		2,251,259							12,259	12,259			
00-1100202	LYSANDER	NY		12/10/2003		3,642,431							90,050	90,050			
00-1100205	FARMINGTON HILLS	MI		11/10/2003		202,599							1,094	1,094			
00-1100215	ANAHEIM	CA		08/02/2004		3,065,255							13,808	13,808			
00-1100216	ANAHEIM	CA		08/02/2004		2,379,004							10,717	10,717			
00-1100217	LAS VEGAS	NV		12/30/2003		1,703,658							13,175	13,175			
00-1100220	RENTON	WA		01/14/2004		8,587,201							44,666	44,666			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1100223	PITTSBURGH	PA		10/30/2003		3,122,487							38,939	38,939			
00-1100225	EDGEWATER	NJ		12/17/2003		37,557,858							137,507	137,507			
00-1100230	LAKE OSWEGO	OR		01/14/2004		4,159,286							21,634	21,634			
00-1100232	RIALTO	CA		11/21/2003		4,059,002							32,592	32,592			
00-1100235	GARNER	NC		12/09/2003		3,381,162							27,174	27,174			
00-1100236	HARTFORD	CT		12/23/2003		28,043,356							363,856	363,856			
00-1100239	LOGAN	UT		03/18/2004		5,156,965							38,702	38,702			
00-1100240	MARGATE	FL		03/03/2004		9,778,606							16,162	16,162			
00-1100244	ALBUQUERQUE	NM		01/29/2004		4,574,765							36,575	36,575			
00-1100245	INDIANAPOLIS	IN		12/23/2003		5,505,577							29,024	29,024			
00-1100246	INDIANAPOLIS	IN		12/29/2003		9,175,961							48,373	48,373			
00-1100247	CLEARFIELD	UT		12/04/2003		1,547,662							13,227	13,227			
00-1100248	OCEANSIDE	CA		02/05/2004		1,899,667							15,109	15,109			
00-1100252	PHILADELPHIA	PA		09/29/2004		5,778,956							31,090	31,090			
00-1100253	LAKE FOREST	IL		12/04/2003		1,139,464							8,842	8,842			
00-1100255	CARTERET	NJ		12/30/2003		1,300,055							15,850	15,850			
00-1100256	WEST SACRAMENTO	CA		01/12/2004		9,594,125							62,827	62,827			
00-1100261	LAS VEGAS	NV		01/21/2004		380,294							27,584	27,584			
00-1100265	ALTAMONTE SPRINGS	FL		12/18/2003		3,511,745							44,141	44,141			
00-1100270	NEW BEDFORD	MA		12/03/2003		5,368,707							27,712	27,712			
00-1100293	ST PETERSBURG	FL		02/12/2004		9,351,681							50,802	50,802			
00-1100296	CINCINNATI	OH		01/21/2004		3,122,242							39,369	39,369			
00-1100297	WARREN	MI		01/20/2004		7,207,132							117,110	117,110			
00-1100302	GARDEN GROVE	CA		05/02/2005		243,270							2,656	2,656			
00-1100306	BURBANK	CA		08/10/2004		3,985,907							17,723	17,723			
00-1100317	BUFFALO	NY		03/09/2004		2,356,316							29,370	29,370			
00-1100332	ALBUGUERQUE	NM		01/29/2004		1,579,191							10,653	10,653			
00-1100334	GUADALUPE	AZ		04/01/2004		1,267,293							3,909	3,909			
00-1100339	PORTLAND	OR		03/22/2004		2,862,000							22,010	22,010			
00-1100343	HILTON HEAD	SC		04/14/2004		2,175,981							15,289	15,289			
00-1100346	FARRAGUT	TN		05/04/2004		2,354,277							29,559	29,559			
00-1100347	VISALIA	CA		07/14/2004		1,333,200							30,859	30,859			
00-1100363	LAS VEGAS	NV		04/07/2004		8,051,231							54,088	54,088			
00-1100365	WENATCHEE	WA		08/09/2004		2,568,946							30,438	30,438			
00-1100366	PORT ROYAL	SC		07/08/2004		9,394,310							74,897	74,897			
00-1100369	HIGHWOOD	IL		05/17/2004		3,472,435							24,453	24,453			
00-1100371	ANDERSON	SC		12/21/2004		2,629,831							18,686	18,686			
00-1100373	RANCHO CUCAMONGA	CA		12/30/2004		4,482,149							51,039	51,039			
00-1100374	ST. JAMES CITY	FL		04/23/2004		2,573,333							19,644	19,644			
00-1100375	ALGONQUIN	IL		09/15/2004		3,046,981							68,791	68,791			
00-1100377	SANTA CLARA	CA		12/15/2004		827,902							4,521	4,521			
00-1100378	GLENDALE	WI		04/28/2005		11,242,215							85,912	85,912			
00-1100383	RALEIGH	NC		05/06/2004		7,557,825							64,347	64,347			
00-1100384	OCALA	FL		11/12/2004		570,328							2,829	2,829			
00-1100389	WESTLAND	MI		05/24/2004		6,373,765							46,648	46,648			
00-1100394	FT. WAYNE	IN		05/14/2004		2,576,011							28,485	28,485			
00-1100397	BOYNTON BEACH	FL		08/30/2004		3,824,746							46,541	46,541			
00-1100399	OREGON CITY	OR		07/05/2005		370,162							1,597	1,597			
00-1100403	BAKERSFIED	CA		05/20/2004		174,258							2,292	2,292			
00-1100404	SAN DIEGO	CA		05/26/2004		12,441,895							69,965	69,965			
00-1100406	EDISON	NJ		05/18/2004		5,075,572							65,067	65,067			
00-1100407	BURBANK	CA		08/10/2004		3,974,427							25,568	25,568			
00-1100408	LIBERTY	MO		06/01/2004		1,477,154							59,281	59,281			
00-1100409	PLEASANT PRAIRIE	WI		07/27/2004		5,654,454							68,419	68,419			
00-1100414	BOURNE	MA		05/05/2004		4,228,558							71,531	71,531			
00-1100418	TORRANCE	CA		11/30/2004		142,997							776	776			
00-1100420	ORMOND BEACH	FL		06/15/2004		2,733,000							35,036	35,036			
00-1100421	PORT ORANGE	FL		09/16/2004		1,330,052							22,530	22,530			
00-1100426	CINCINNATI	OH		06/21/2004		3,504,890							45,297	45,297			
00-1100429	GRESHAM	OR		05/28/2004		6,605,184							33,864	33,864			
00-1100431	GUADALUPE	AZ		04/01/2004		2,446,386							7,545	7,545			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1100432	FARMINGTON HILLS	MI		11/04/2005		16,000,000							50,929	50,929			
00-1100440	TEANECK	NJ		05/04/2005		5,478,079							27,244	27,244			
00-1100447	LUBBOCK	TX		06/21/2004		8,534,110							104,100	104,100			
00-1100456	ATLANTA	GA		07/26/2005		241,993							1,491	1,491			
00-1100458	LINCOLNTON	NC		07/20/2004		6,102,765							62,906	62,906			
00-1100464	GAINESVILLE	FL		05/26/2004		2,434,100							18,425	18,425			
00-1100475	ITHACA	NY		06/25/2004		3,064,220							13,256	13,256			
00-1100479	OXNARD	CA		02/18/2005		3,321,641							16,113	16,113			
00-1100485	CAPE CORAL	FL		12/22/2004		312,918							2,508	2,508			
00-1100487	HILLIARD	OH		01/06/2005		1,325,667							14,275	14,275			
00-1100497	KENT	WA		08/23/2004		2,895,792							62,585	62,585			
00-1100498	TROY	MI		09/28/2004		3,303,248							32,315	32,315			
00-1100501	SAN DIEGO	CA		07/22/2004		7,230,399							36,435	36,435			
00-1100512	MESA	AZ		08/24/2004		1,135,922							3,533	3,533			
00-1100515	TRAVERSE CITY	MI		05/09/2005		2,625,002							19,515	19,515			
00-1100519	MILWAUKEE	WI		04/20/2006		3,038,000							10,477	10,477			
00-1100524	INDIANAPOLIS	IN		01/10/2004		3,343,767							41,738	41,738			
00-1100533	DAVENPORT	IA		10/01/2004		2,610,348							55,985	55,985			
00-1100565	MEMPHIS	TN		11/24/2004		2,318,786							12,976	12,976			
00-1100570	FT. THOMAS	KY		09/21/2004		5,184,556							39,022	39,022			
00-1100574	WINSTON SALEM	NC		09/16/2004		2,923,570							61,256	61,256			
00-1100577	FORSYTH	NC		09/16/2004		3,472,944							10,861	10,861			
00-1100581	CHARLOTTE	NC		05/11/2005		7,838,633							63,868	63,868			
00-1100583	BOSTON	MA		09/27/2004		9,952,274							70,468	70,468			
00-1100597	MENTOR	OH		11/18/2004		2,980,529							35,478	35,478			
00-1100598	FARMERS BRANCH	TX		12/16/2004		1,389,359							9,419	9,419			
00-1100599	FARMERS BRANCH	TX		12/16/2004		2,831,477							19,196	19,196			
00-1100601	DALLAS	TX		12/16/2004		2,223,819							15,076	15,076			
00-1100602	HOUSTON	TX		12/16/2004		2,222,973							15,070	15,070			
00-1100603	HOUSTON	TX		12/16/2004		1,449,153							9,824	9,824			
00-1100638	FARMINGTON HILLS	MI		11/03/2004		1,285,107							10,297	10,297			
00-1100640	MANHATTAN	KS		11/03/2004		1,846,215							21,188	21,188			
00-1100641	HUNT VALLEY	MD		10/14/2004		1,304,469							9,593	9,593			
00-1100647	CHICAGO	IL		11/30/2004		103,608											
00-1100648	PHOENIX	AZ		11/15/2004		1,300,763							9,804	9,804			
00-1100649	KNOXVILLE	TN		11/04/2004		3,883,867							27,941	27,941			
00-1100668	PORT ROYAL	SC		01/31/2006		6,907,442							35,433	35,433			
00-1100676	SALEM	OR		08/04/2005		3,739,383							17,249	17,249			
00-1100677	LAS VEGAS	NV		02/18/2005		5,278,938							37,217	37,217			
00-1100678	MOKENA	IL		11/22/2004		3,728,164							28,132	28,132			
00-1100682	MENLO PARK	CA		07/10/2006		12,984,076							130,046	130,046			
00-1100685	TWINSBURG	OH		04/14/2005		4,016,274							44,233	44,233			
00-1100694	BOULDER	CO		12/29/2004		8,379,648							31,521	31,521			
00-1100696	KANSAS CITY	MO		11/22/2004		1,757,915							12,148	12,148			
00-1100697	CLEARFIELD	UT		01/28/2005		3,148,228							26,602	26,602			
00-1100698	ALGONQUIN	IL		03/02/2005		8,199,638							59,580	59,580			
00-1100700	DOWNES GROVE	IL		12/16/2004		3,092,011							23,270	23,270			
00-1100704	FORT MYERS	FL		11/19/2004		5,151,037							41,128	41,128			
00-1100712	COMPTON	CA		12/30/2004		4,852,224							37,041	37,041			
00-1100717	FARMERS BRANCH	TX		12/16/2004		817,797							5,544	5,544			
00-1100718	FARMERS BRANCH	TX		12/16/2004		810,330							5,494	5,494			
00-1100720	HOUSTON	TX		12/16/2004		911,188							6,177	6,177			
00-1100721	DALLAS	TX		12/16/2004		1,506,274							10,212	10,212			
00-1100722	HOUSTON	TX		12/16/2004		1,142,047							7,742	7,742			
00-1100723	WAUSAU	WI		03/28/2006		1,978,077							7,647	7,647			
00-1100729	PHOENIX	AZ		03/30/2005		4,571,769							30,054	30,054			
00-1100731	FARMINGTON HILLS	MI		09/30/2005		11,976,400							35,850	35,850			
00-1100732	KENNEWICK	WA		09/19/2005		5,917,262							25,299	25,299			
00-1100737	YORBA LINDA	CA		02/28/2006		12,297,672							54,632	54,632			
00-1100738	CHULA VISTA	CA		01/28/2005		1,497,096							12,856	12,856			
00-1100739	BRIGHTON	MI		03/03/2005		3,546,461							28,385	28,385			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1100741	TOTOWA	NJ		06/02/2005		6,352,014							59,971	59,971			
00-1100755	SPARTANBURG	SC		03/01/2005		1,380,084							15,888	15,888			
00-1100756	LAKE OSWEGO	OR		11/08/2006		5,309,152							49,087	49,087			
00-1100759	BOISE	ID		03/04/2005		12,813,181							61,634	61,634			
00-1100760	TAYLOR	MI		04/07/2005		4,484,759							32,275	32,275			
00-1100762	BEAVERTON	OR		06/21/2005		6,401,652							31,962	31,962			
00-1100765	CHICAGO	IL		05/19/2005		1,995,450							26,949	26,949			
00-1100768	FRISCO	TX		06/02/2005		4,653,534							27,527	27,527			
00-1100771	LUBBOCK	TX		05/18/2005		2,834,080							19,598	19,598			
00-1100773	SIMI VALLEY	CA		08/31/2005		3,739,204							41,506	41,506			
00-1100775	CONYERS	GA		04/04/2005		3,319,154							47,896	47,896			
00-1100778	CLEAR LAKE	TX		03/16/2005		10,087,995							41,664	41,664			
00-1100781	BROOKLYN PARK	MN		04/18/2005		5,781,957							35,093	35,093			
00-1100787	SCHAUMBURG	IL		03/22/2006		4,775,013							32,106	32,106			
00-1100796	TAMPA	FL		02/14/2006		2,843,606							69,251	69,251			
00-1100806	RENO	NV		03/15/2005		6,561,287							48,409	48,409			
00-1100807	ELLENWOOD	GA		06/24/2005		5,595,872							38,244	38,244			
00-1100810	ST. CLAIR SHORES	MI		05/05/2005		2,090,234							8,530	8,530			
00-1100813	RANCHO CUCAMONGA	CA		05/09/2005		2,203,270							15,763	15,763			
00-1100816	TORRANCE	CA		04/03/2006		3,378,120							12,445	12,445			
00-1100817	ROCKY HILL	CT		12/28/2005		5,740,622							74,056	74,056			
00-1100820	LEXINGTON	KY		05/12/2005		16,664,444							74,895	74,895			
00-1100822	LAS VEGAS	NV		06/07/2005		10,603,658							74,501	74,501			
00-1100824	OMAHA	NE		05/12/2005		11,361,222							50,999	50,999			
00-1100826	DUQUESNE	PA		06/03/2005		2,692,587							30,041	30,041			
00-1100828	VARIOUS CITIES	TN		07/08/2005		5,527,676							143,973	143,973			
00-1100829	COLUMBUS	OH		09/30/2005		15,662,762							74,765	74,765			
00-1100832	FREDERICK	MD		11/01/2005		13,358,764							56,693	56,693			
00-1100844	ORLAND PARK	IL		07/22/2005		1,236,254							14,222	14,222			
00-1100847	COSTA MESA	CA		06/01/2005		1,829,316							8,939	8,939			
00-1100851	PINEVILLE	NC		06/08/2005		887,796							59,119	59,119			
00-1100853	PALO ALTO	CA		10/03/2005		4,613,958							21,890	21,890			
00-1100856	NAPLES	FL		06/30/2005		19,396,196							139,689	139,689			
00-1100857	COLORADO SPRINGS	CO		06/15/2005		2,334,861							35,904	35,904			
00-1100858	SANTA ROSA	CA		06/21/2005		7,952,417							29,038	29,038			
00-1100859	ROCKVILLE	MD		07/13/2005		4,946,534							35,500	35,500			
00-1100861	BRADENTON	FL		12/28/2005		2,639,341							19,253	19,253			
00-1100865	ANN ARBOR	MI		07/20/2005		8,811,278							64,322	64,322			
00-1100866	SAN DIEGO	CA		10/30/2006		4,582,003							28,448	28,448			
00-1100867	CARSON	CA		07/27/2005		2,203,551							16,049	16,049			
00-1100868	REDMOND	WA		09/08/2006		18,338,137							113,211	113,211			
00-1100877	FAIRFIELD	NJ		07/06/2005		7,949,787							57,053	57,053			
00-1100879	SALT LAKE CITY	UT		10/28/2005		2,220,786							15,776	15,776			
00-1100882	CANONSBURG	PA		07/07/2005		3,443,326							38,472	38,472			
00-1100886	NEW ALBANY	IN		08/18/2005		4,066,937							29,287	29,287			
00-1100889	REDWOOD CITY	CA		06/21/2005		7,310,646							36,401	36,401			
00-1100890	SALT LAKE CITY	UT		01/13/2006		147,731							1,021	1,021			
00-1100894	GULF SHORES	AL		06/28/2005		5,382,149							49,479	49,479			
00-1100901	PORT RICHEY	FL		08/09/2005		1,472,503							15,048	15,048			
00-1100903	ROSEMONT	IL		08/26/2005		7,956,302							65,154	65,154			
00-1100904	DENVER	CO		08/29/2005		2,638,084							19,521	19,521			
00-1100905	AUSTIN	TX		07/07/2005		8,459,117							31,114	31,114			
00-1100906	GURNEE	IL		07/28/2005		10,552,338							78,083	78,083			
00-1100907	EDGEWATER	NJ		07/08/2005		7,793,737							28,584	28,584			
00-1100909	EDWARDSVILLE	KS		12/30/2005		3,772,089							27,701	27,701			
00-1100912	CANONSBURG	PA		08/05/2005		2,567,926							29,280	29,280			
00-1100915	NASHVILLE	TN		06/07/2006		10,266,327							46,971	46,971			
00-1100916	NASHVILLE	TN		06/20/2006		4,551,803							28,958	28,958			
00-1100917	W. BABYLON	NY		02/05/2008		4,762,902							23,201	23,201			
00-1100918	IONIA	MI		08/16/2005		1,329,172							9,420	9,420			
00-1100920	BEAVERTON	OR		08/09/2005		5,726,028							42,278	42,278			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1100921	ROCKY RIVER	OH		07/29/2005		3,471,210							67,448	67,448			
00-1100923	NAPLES	FL		07/29/2005		1,693,352							32,802	32,802			
00-1100924	AUSTIN	TX		07/19/2005		10,498,695							39,039	39,039			
00-1100926	ASHWAUBENON	WI		10/14/2005		3,405,346							24,952	24,952			
00-1100927	ANN ARBOR	MI		08/09/2005		3,653,475							18,864	18,864			
00-1100928	TAMPA	FL		09/01/2005		5,805,696							65,523	65,523			
00-1100929	LONG BEACH	CA		08/30/2005		2,220,218							15,484	15,484			
00-1100932	BELLEVUE	WA		08/30/2005		3,356,610							23,714	23,714			
00-1100933	INDIANAPOLIS	IN		11/10/2005		2,937,944							32,218	32,218			
00-1100939	SHELBY TOWNSHIP	MI		08/24/2005		4,511,044							29,180	29,180			
00-1100946	GLEN BURNIE	MD		07/29/2005		307,534											
00-1100947	ELDERSBURG	MD		08/31/2005		2,650,624							19,175	19,175			
00-1100950	COLUMBUS	OH		02/15/2006		4,830,450							25,596	25,596			
00-1100952	KANSAS CITY	KS		08/18/2005		2,641,463							19,569	19,569			
00-1100955	SAVANNAH	GA		08/18/2005		159,506		(7,332)			(7,332)		3,000	3,000			
00-1100958	JANESVILLE	WI		11/01/2005		1,675,961							18,360	18,360			
00-1100959	SAN DIEGO	CA		09/13/2005		4,088,385							23,726	23,726			
00-1100962	SAN FRANCISCO	CA		09/15/2005		1,768,741							12,840	12,840			
00-1100963	SAN DIEGO	CA		09/13/2005		1,480,928							9,622	9,622			
00-1100970	DENVER	CO		09/26/2005		17,220,145							62,305	62,305			
00-1100975	VANCOUVER	WA		05/12/2006		18,688,518							83,018	83,018			
00-1100978	SANTA CLARA	CA		02/02/2006		333,973							1,544	1,544			
00-1100979	LAS VEGAS	NV		11/07/2005		(4,930)							(4,930)	(4,930)			
00-1100981	CAROL STREAM	IL		10/11/2005		1,177,938							8,320	8,320			
00-1100982	VISTA	CA		09/30/2005		3,859,917							18,926	18,926			
00-1100983	WAUKEGAN	IL		10/26/2005		1,845,172							20,130	20,130			
00-1100989	BRIDGETON	MO		10/13/2005		1,091,660							11,841	11,841			
00-1100990	ROCKVILLE	MD		05/10/2006		4,969,718							33,400	33,400			
00-1100991	ROCKVILLE	MD		05/31/2006		3,610,369							24,497	24,497			
00-1100992	SOUTHGATE	MI		10/14/2005		3,294,797							15,749	15,749			
00-1100997	CHEEKTOWAGA	NY		11/17/2005		6,533,565							46,625	46,625			
00-1100998	OXNARD	CA		10/11/2005		978,216							6,893	6,893			
00-1100999	SOUTH JORDAN	UT		11/07/2005		5,046,947							54,795	54,795			
00-1101001	PHOENIX	AZ		10/04/2005		4,621,121							17,024	17,024			
00-1101003	JACKSONVILLE	FL		10/12/2005		5,528,359							59,813	59,813			
00-1101004	REDLANDS	CA		10/18/2005		4,537,480							31,864	31,864			
00-1101006	GAINESVILLE	FL		10/12/2005		1,375,336							7,117	7,117			
00-1101007	TAMPA	FL		12/08/2005		3,095,165							58,048	58,048			
00-1101012	LEXINGTON	KY		11/30/2005		3,332,323							37,515	37,515			
00-1101018	PROVO	UT		08/23/2006		2,703,758							26,483	26,483			
00-1101019	DALLAS	TX		01/19/2006		3,857,566							20,572	20,572			
00-1101021	AUSTIN	TX		10/07/2005		19,697,685							72,269	72,269			
00-1101023	MORRISVILLE	NC		12/08/2005		11,283,419							66,833	66,833			
00-1101024	LENEXA	KS		11/22/2005		3,281,376							32,732	32,732			
00-1101025	MANHATTAN	KS		12/08/2005		4,662,455							49,166	49,166			
00-1101027	KING OF PRUSSIA	PA		11/18/2005		20,379,933							82,077	82,077			
00-1101030	PHOENIX	AZ		04/20/2006		3,646,984							37,544	37,544			
00-1101031	PLANO	TX		12/01/2005		8,453,219							162,531	162,531			
00-1101033	RALEIGH	NC		01/13/2006		26,116,241							152,682	152,682			
00-1101035	FOOTHILL RANCH	CA		03/30/2006		8,381,934							37,869	37,869			
00-1101037	MIRAMAR	FL		03/22/2007		1,775,203							17,015	17,015			
00-1101038	MIRAMAR	FL		03/22/2007		718,128							4,751	4,751			
00-1101040	RALEIGH	NC		05/25/2006		23,512,705							85,224	85,224			
00-1101041	GARDEN CITY	GA		04/28/2006		7,041,988							72,182	72,182			
00-1101042	BELLEVUE	WA		11/18/2005		4,665,619							48,575	48,575			
00-1101043	WITCHITA	KS		11/28/2005		9,203,413							42,120	42,120			
00-1101048	BERKELEY HEIGHTS	NJ		12/01/2005		3,845,369							50,526	50,526			
00-1101049	DAYTONA BEACH	FL		01/09/2006		2,961,278		(310)			(310)		20,050	20,050			
00-1101051	SAN DIEGO	CA		11/15/2005		3,113,473							21,890	21,890			
00-1101053	FARMINGTON HILLS	MI		09/30/2005		4,989,770							15,533	15,533			
00-1101057	MILFORD	OH		11/30/2005		2,135,348							15,720	15,720			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101058	CINCINNATI	OH		12/09/2005		1,774,662							7,153	7,153			
00-1101059	CINCINNATI	OH		12/09/2005		1,380,293							5,564	5,564			
00-1101060	CINCINNATI	OH		12/09/2005		985,923							3,974	3,974			
00-1101071	ROSEVILLE	CA		12/22/2005		7,581,868							52,399	52,399			
00-1101072	SEATTLE	WA		12/20/2005		8,542,356							86,560	86,560			
00-1101074	RALEIGH	NC		01/13/2006		29,599,121							189,068	189,068			
00-1101076	HOLLY SPRINGS	NC		12/20/2005		2,835,613							11,802	11,802			
00-1101083	REDONDO BEACH	CA		01/23/2006		3,623,124							14,356	14,356			
00-1101084	KENNESAW	GA		11/21/2005		9,300,000							28,830	28,830			
00-1101088	MIDDLETOWN	CT		12/21/2005		12,504,381							39,794	39,794			
00-1101089	MIDDLETOWN	CT		12/21/2005		14,798,978							47,070	47,070			
00-1101090	DALLAS	TX		01/19/2006		1,885,841							10,887	10,887			
00-1101096	MIDDLEBURG HEIGHTS	OH		01/19/2006		3,262,693							21,366	21,366			
00-1101097	CHATSWORTH	CA		12/27/2005		2,300,187							9,319	9,319			
00-1101098	RIALTO	CA		02/22/2006		2,333,303							10,129	10,129			
00-1101100	RENO	NV		06/29/2006		842,409							3,708	3,708			
00-1101120	HOPKINS	MN		02/16/2006		363,374							1,897	1,897			
00-1101121	ANN ARBOR	MI		02/28/2006		23,517,137							95,514	95,514			
00-1101123	INDIANAPOLIS	IN		05/31/2006		331,235							79,994	79,994			
00-1101127	RANCHO CORDOVA	CA		12/05/2005		12,507,364							110,759	110,759			
00-1101128	CANONSBURG	PA		02/17/2006		3,503,706							36,129	36,129			
00-1101129	OAKLAND	CA		03/23/2006		1,814,503							11,481	11,481			
00-1101131	ST. PETERSBURG	FL		02/28/2006		1,058,458							27,227	27,227			
00-1101135	WALLKILL	NY		03/10/2006		5,398,238							36,287	36,287			
00-1101137	FRANKFORT	IL		04/23/2007		3,547,853							19,798	19,798			
00-1101138	INDIAN TRAIL	NC		04/26/2006		3,479,211							32,455	32,455			
00-1101152	CINCINNATI	OH		09/28/2006		3,422,723							56,516	56,516			
00-1101156	LAKESIDE	CA		01/03/2007		10,373,151							60,872	60,872			
00-1101157	MASPETH	NY		04/21/2006		1,719,149							17,530	17,530			
00-1101161	BONITA SPRINGS	FL		04/17/2006		797,520							14,923	14,923			
00-1101162	JACKSONVILLE	FL		04/20/2006		1,788,731							16,439	16,439			
00-1101174	JACKSONVILLE	FL		06/15/2006		3,471,071							34,250	34,250			
00-1101175	FERNANDINA BEACH	FL		04/28/2006		3,581,667							32,611	32,611			
00-1101179	MADISON	WI		05/18/2006		2,600,542							25,534	25,534			
00-1101181	LAKE ST. LOUIS	MO		06/29/2007		15,217,499							129,934	129,934			
00-1101185	CHULA VISTA	CA		05/31/2006		4,849,341							47,907	47,907			
00-1101197	COLUMBUS	OH		02/06/2007		7,732,639							34,542	34,542			
00-1101199	CHARLOTTE	NC		05/23/2006		4,907,096							1,476	1,476			
00-1101202	MYRTLE BEACH	SC		06/29/2006		362,542							2,183	2,183			
00-1101204	DALLAS	TX		06/29/2006		2,749,061							8,851	8,851			
00-1101206	FARMINGTON HILLS	MI		06/28/2006		423,705							1,713	1,713			
00-1101210	FAYETTEVILLE	GA		07/19/2006		14,691,428							34,194	34,194			
00-1101211	LAS VEGAS	NV		06/29/2006		3,672,216							21,501	21,501			
00-1101212	FT. WORTH	TX		06/23/2006		12,788,517							37,665	37,665			
00-1101214	MIAMI	FL		12/07/2006		12,542,275							69,322	69,322			
00-1101215	LUMBERTON	NC		08/25/2006		1,833,721							65,882	65,882			
00-1101217	COLORADO SPRINGS	CO		05/31/2006		10,807,555							33,892	33,892			
00-1101218	AMHERST	NY		07/05/2006		3,137,938							30,128	30,128			
00-1101221	PLEASANT GROVE	UT		07/28/2006		1,659,323							9,420	9,420			
00-1101224	DUQUESNE	PA		01/12/2007		3,032,004							27,225	27,225			
00-1101227	MURRIETA	CA		06/15/2007		11,518,114							39,010	39,010			
00-1101228	GURNEE	IL		08/07/2006		1,161,654							42,755	42,755			
00-1101229	SAN FRANCISCO	CA		07/31/2006		442,571							1,460	1,460			
00-1101230	SAN JUAN CAPISTRANO	CA		08/02/2006		7,118,001							91,997	91,997			
00-1101231	CENTREVILLE	VA		11/29/2006		19,019,602							64,301	64,301			
00-1101233	CENTREVILLE	VA		02/29/2008		3,918,000							12,478	12,478			
00-1101238	BIRMINGHAM	AL		08/11/2006		10,563,958							42,174	42,174			
00-1101246	LENEXA	KS		09/14/2006		326,224							26,187	26,187			
00-1101248	POWAY	CA		08/30/2006		1,468,628							8,601	8,601			
00-1101249	COLUMBUS	OH		08/30/2006		10,733,465							95,403	95,403			
00-1101250	EAST RUTHERFORD	NJ		08/31/2006		593,611							2,389	2,389			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101253	WILMINGTON	CA		09/06/2006		1,480,621							8,271	8,271			
00-1101254	EL SEGUNDO	CA		08/31/2006		5,443,718							18,160	18,160			
00-1101256	VARIOUS	TX		11/09/2006		21,355,826							107,301	107,301			
00-1101257	VARIOUS	TX		11/09/2006		25,482,836							127,578	127,578			
00-1101258	SPARTANBURG	SC		08/22/2006		1,522,615							14,058	14,058			
00-1101259	VARIOUS	TX		11/09/2006		9,137,407							46,046	46,046			
00-1101260	VARIOUS	TX		11/09/2006		29,533,376							147,855	147,855			
00-1101269	NAPLES	FL		08/01/2006		1,900,007							19,065	19,065			
00-1101272	REDONDO BEACH	CA		09/22/2006		3,250,686							13,977	13,977			
00-1101273	CECIL TOWNSHIP	PA		08/30/2006		7,897,122							23,310	23,310			
00-1101274	CHESAPEAKE	VA		11/01/2006		7,118,476							40,786	40,786			
00-1101278	KANSAS CITY	KS		10/05/2006		4,924,135							41,716	41,716			
00-1101279	LANCASTER	PA		12/01/2006		16,769,722							101,172	101,172			
00-1101280	COATESVILLE	PA		12/01/2006		3,593,512							21,680	21,680			
00-1101283	HAUPPAUGE	NY		09/27/2006		4,916,611							19,438	19,438			
00-1101287	PALATINE	IL		08/25/2006		21,359,425							76,572	76,572			
00-1101288	JACKSONVILLE	FL		09/27/2006		9,677,603							158,959	158,959			
00-1101291	OMAHA	NE		12/01/2006		3,006,308							17,361	17,361			
00-1101293	DAYTON	OH		09/26/2006		970,159							5,516	5,516			
00-1101294	ST AUGUSTINE	FL		09/19/2006		2,260,193							36,994	36,994			
00-1101296	ST AUGUSTINE	FL		09/19/2006		1,451,864							23,834	23,834			
00-1101299	KNOXVILLE	TN		12/05/2006		2,920,249							10,625	10,625			
00-1101302	DES PLAINES	IL		11/06/2006		2,168,259							12,887	12,887			
00-1101303	MOUNT LAUREL	NJ		08/29/2006		13,321,188							10,713	10,713			
00-1101304	MOUNT LAUREL	NJ		08/29/2006		9,144,466							8,866	8,866			
00-1101305	MOUNT LAUREL	NJ		08/29/2006		17,787,970							16,070	16,070			
00-1101306	CERRITOS	CA		10/12/2006		6,600,053							41,063	41,063			
00-1101308	CARLSBAD	CA		01/11/2007		1,709,739							5,842	5,842			
00-1101309	BRANCHBURG	NJ		11/07/2006		4,000,000							11,380	11,380			
00-1101313	PHOENIX	AZ		09/28/2006		14,593,318							56,974	56,974			
00-1101314	GLENDALE	AZ		09/28/2006		30,071,080							117,402	117,402			
00-1101320	SEATTLE	WA		11/16/2006		3,698,043							21,490	21,490			
00-1101321	JACKSONVILLE	FL		12/04/2006		6,692,412							107,141	107,141			
00-1101325	LOS ANGELES	CA		10/18/2006		2,820,273							57,986	57,986			
00-1101329	CANONSBURG	PA		11/22/2006		4,515,817							34,424	34,424			
00-1101331	SAN ANTONIO	TX		10/27/2006		2,261,029							8,006	8,006			
00-1101332	CLEARFIELD	UT		10/31/2006		2,666,085							10,647	10,647			
00-1101334	LAS VEGAS	NV		02/08/2007		6,319,386							36,179	36,179			
00-1101340	RIVERTON	UT		11/17/2006		1,932,756							11,806	11,806			
00-1101341	SALT LAKE CITY	UT		12/04/2006		7,549,930							45,916	45,916			
00-1101347	ST. LOUIS	MO		11/21/2006		21,514,746							65,380	65,380			
00-1101348	BURR RIDGE	IL		11/28/2006		1,472,457							9,002	9,002			
00-1101351	BLOOMINGTON	IN		10/27/2006		9,723,977							36,397	36,397			
00-1101352	COLORADO SPRINGS	CO		12/01/2006		4,434,086							22,200	22,200			
00-1101353	JUPITER	FL		12/14/2006		5,143,445							15,986	15,986			
00-1101361	ST. PETERSBURG	FL		12/21/2006		4,245,694							39,909	39,909			
00-1101375	HILLSBORO	OR		02/05/2007		5,657,698							24,866	24,866			
00-1101383	AURORA	OH		04/12/2007		6,142,522							35,709	35,709			
00-1101387	SANTA FE	NM		01/22/2007		3,365,758							77,790	77,790			
00-1101393	JACKSON HEIGHTS	NY		05/17/2007		110,076							423	423			
00-1101394	BROOKLYN	NY		05/17/2007		58,524							222	222			
00-1101395	SAN DIEGO	CA		08/31/2007		5,630,737							31,519	31,519			
00-1101405	ANNAPOLIS	MD		03/23/2007		2,782,017							16,618	16,618			
00-1101414	LAKE ST. LOUIS	MO		12/21/2007		3,579,435							30,388	30,388			
00-1101415	SAN DIEGO	CA		03/06/2007		4,760,733							18,347	18,347			
00-1101419	AVON	MA		04/27/2007		1,124,778							17,522	17,522			
00-1101427	MILWAUKEE	WI		10/31/2007		3,143,638							13,589	13,589			
00-1101439	SANTA MARIA	CA		04/17/2007		930,983							5,299	5,299			
00-1101445	SALT LAKE CITY	UT		05/01/2007		3,358,165							14,086	14,086			
00-1101447	TAMPA	FL		06/29/2007		3,601,134							32,428	32,428			
00-1101448	CLEARFIELD	UT		08/09/2007		6,819,094							30,624	30,624			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101449	MORENO VALLEY	CA		05/29/2007		7,658,892							35,807	35,807			
00-1101450	SALT LAKE CITY	UT		05/01/2007		2,797,175							11,828	11,828			
00-1101453	CHARLESTON	SC		06/05/2007		3,026,085							17,260	17,260			
00-1101456	BURLINGTON	WA		05/14/2007		5,031,924							77,080	77,080			
00-1101457	CONCORD	NC		09/12/2007		8,640,593							32,037	32,037			
00-1101458	CHICAGO	IL		05/22/2007		5,113,704							30,636	30,636			
00-1101460	RIVERSIDE	CA		05/08/2007		2,892,894							9,532	9,532			
00-1101471	PEABODY	MA		08/06/2007		5,158,719							20,204	20,204			
00-1101475	TAMPA	FL		12/27/2007		10,021,069							143,609	143,609			
00-1101479	ST. CLAIR SHORES	MI		09/13/2007		6,566,050							18,857	18,857			
00-1101483	DALLAS	TX		05/15/2007		2,083,945							7,189	7,189			
00-1101491	JACKSONVILLE BEACH	FL		06/21/2007		5,146,060							43,856	43,856			
00-1101493	SALT LAKE CITY	UT		07/30/2007		11,783,963							46,985	46,985			
00-1101509	ITHACA	NY		07/31/2007		4,799,384							22,156	22,156			
00-1101510	NEW YORK	NY		08/24/2007		3,201,659							10,125	10,125			
00-1101511	GLENDORA	CA		08/02/2007		9,560,385							37,391	37,391			
00-1101518	BIRMINGHAM	AL		08/07/2007		6,812,134							58,792	58,792			
00-1101521	ATLANTA	GA		08/07/2007		11,494,129							43,201	43,201			
00-1101525	AUSTIN	TX		07/18/2007		4,693,448							25,676	25,676			
00-1101526	ALBUQUERQUE	NM		08/15/2007		2,882,162							10,131	10,131			
00-1101534	TORRANCE	CA		08/30/2007		4,920,854							17,368	17,368			
00-1101538	CHARLESTON	SC		08/30/2007		3,909,060							11,115	11,115			
00-1101540	ORANGE	CA		08/29/2007		11,027,000							40,489	40,489			
00-1101542	GURNEE	IL		09/11/2007		7,810,717							25,615	25,615			
00-1101544	RANCHO DOMINGUEZ	CA		10/02/2007		5,178,259							28,191	28,191			
00-1101545	CERRITOS	CA		09/10/2007		8,981,686							29,438	29,438			
00-1101548	TACOMA	WA		10/31/2007		14,560,072							56,735	56,735			
00-1101549	TACOMA	WA		10/31/2007		3,881,107							15,319	15,319			
00-1101552	FT.WORTH	TX		08/30/2007		17,154,000							50,681	50,681			
00-1101553	WOBURN	MA		08/06/2007		4,318,385							16,912	16,912			
00-1101554	WOBURN	MA		08/06/2007		793,649							3,108	3,108			
00-1101558	ROCKLEDGE	FL		09/24/2007		6,710,561							24,764	24,764			
00-1101562	SALT LAKE CITY	UT		09/20/2007		8,863,615							28,546	28,546			
00-1101563	HICKORY	NC		10/19/2007		3,653,060							31,092	31,092			
00-1101566	ADDISON	IL		10/18/2007		2,910,807							8,787	8,787			
00-1101567	VARIOUS	PA		08/31/2007		20,613,351							295,507	295,507			
00-1101568	VARIOUS	OH		08/31/2007		11,827,972							169,563	169,563			
00-1101569	GARDNER	KS		09/26/2007		4,192,116							11,982	11,982			
00-1101573	ROCKVILLE	MD		01/07/2008		4,756,718							23,742	23,742			
00-1101575	LINCOLN	NE		08/23/2007		14,271,023							29,561	29,561			
00-1101592	KNOXVILLE	TN		12/10/2007		2,400,000							4,827	4,827			
00-1101601	DAVIE	FL		10/30/2007		16,076,693							56,157	56,157			
00-1101625	TWINSBURG	OH		01/25/2008		1,141,446							5,713	5,713			
00-1101631	SAN DIEGO	CA		04/03/2008		4,510,918							25,056	25,056			
00-1101634	PITTSBURGH	PA		04/18/2008		3,450,677							26,480	26,480			
00-1101635	JACKSONVILLE	FL		04/23/2008		9,572,597							71,303	71,303			
00-1101636	MILWAUKEE	WI		05/01/2008		5,540,513							26,633	26,633			
00-1101637	PENN HILLS	PA		04/22/2008		13,888,238							63,657	63,657			
00-1101639	MILFORD	OH		07/22/2008		1,890,872							12,852	12,852			
00-1101640	MOON TOWNSHIP	PA		07/24/2008		19,273,727							89,525	89,525			
00-1101645	INDEPENDENCE TWP	MI		09/05/2008		18,936,814							59,238	59,238			
00-1101646	TACOMA	WA		10/30/2008		1,461,253							5,040	5,040			
00-1101650	BEDFORD	OH		09/26/2008		12,434,095							140,465	140,465			
00-1101651	DALLAS	TX		10/01/2008		24,029,748							105,523	105,523			
00-1101652	BURLINGTON	MA		10/22/2008		14,303,246							44,940	44,940			
00-1101666	GAITHERSBURG	MD		09/29/2009		13,830,680							38,779	38,779			
00-1101672	NORCROSS	GA		02/19/2010		7,624,065							15,660	15,660			
00-1101673	NORCROSS	GA		02/19/2010		2,772,387							5,695	5,695			
00-1101674	HANOVER	MD		02/19/2010		4,851,678							9,965	9,965			
00-1101675	ALGONA & KENT	WA		02/19/2010		14,654,047							30,100	30,100			
00-1101678	BATAVIA	IL		02/19/2010		4,257,595							8,745	8,745			

STATEMENT AS OF MARCH 31, 2011 OF THE NATIONWIDE LIFE INSURANCE COMPANY

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101679	ERLANGER	KY		02/19/2010		12,079,687							24,812	24,812			
00-1101680	CHARLOTTE	NC		02/19/2010		1,485,207							3,051	3,051			
00-1101681	CHARLOTTE	NC		02/19/2010		2,475,346							5,084	5,084			
00-1101682	MARIETTA	GA		02/19/2010		2,277,318							4,678	4,678			
00-1101685	SAN ANTONIO	TX		03/18/2010		12,856,274							55,494	55,494			
00-1101686	PITTSBURGH	PA		03/26/2010		1,741,898							22,597	22,597			
00-1101687	BURKE	VA		04/20/2010		36,251,398							109,320	109,320			
00-1101688	MADISON	WI		04/23/2010		7,512,621							38,441	38,441			
00-1101690	PITTSBURGH	PA		06/10/2010		5,763,496							22,414	22,414			
00-1101691	ALEXANDRIA	VA		06/18/2010		5,758,688							25,299	25,299			
00-1101693	FT WRIGHT	KY		10/05/2010		7,982,774							17,387	17,387			
00-1101695	KENT	WA		07/15/2010		5,670,318							60,814	60,814			
00-1101697	CHARLOTTE	NC		09/27/2010		6,984,641							23,303	23,303			
00-1101698	SAN ANTONIO	TX		08/13/2010		29,157,944							93,386	93,386			
00-1101699	BURLINGTON	KY		08/05/2010		9,653,428							47,197	47,197			
00-1101700	HOUSTON	TX		09/01/2010		4,777,778							52,943	52,943			
00-1101701	FAIRVIEW	OR		09/29/2010		12,968,982							47,018	47,018			
00-1101702	CLINTON	UT		10/08/2010		11,967,362							98,814	98,814			
00-1101703	GLENSHAW	PA		01/27/2011									31,577	31,577			
00-1101704	ST. PETERSBURG	FL		08/05/2010		696,403							22,254	22,254			
00-1101705	BUFFALO GROVE	IL		11/22/2010		10,000,000							34,562	34,562			
00-1101706	ST. PETERSBURG	FL		10/05/2010		4,079,444							18,286	18,286			
00-1101707	ST. PETERSBURG	FL		10/05/2010		4,527,781							24,879	24,879			
00-1101708	ST PETERSBURG	FL		10/05/2010		10,036,280							44,987	44,987			
00-1101709	ST. PETERSBURG	FL		10/05/2010		6,098,644							33,510	33,510			
00-1101711	AUSTIN	TX		11/01/2010		14,182,069							54,219	54,219			
00-1101712	ORANGE	CA		10/07/2010		6,948,056							78,751	78,751			
00-1101715	LYNDHURST	NJ		12/01/2010		9,000,000							30,362	30,362			
00-1101716	CATONSVILLE	MD		01/13/2011									8,722	8,722			
00-1101717	FULLERTON	CA		12/03/2010		3,475,000							18,241	18,241			
00-1101719	LOVELAND	OH		12/13/2010		2,700,000							36,293	36,293			
00-1101720	WEST BEND	WI		12/07/2010		9,520,000							32,039	32,039			
00-1101722	SALT LAKE CITY	UT		12/27/2010		5,000,000							16,210	16,210			
00-1101723	SPRING VALLEY	CA		01/31/2011									13,292	13,292			
00-1101724	TORRANCE	CA		01/27/2011									22,977	22,977			
00-1101725	ALBUQUERQUE	NM		01/31/2011									4,050	4,050			
00-9000034	WESTLAKE VILLAGE	CA		01/01/2001		113,514							6,107	6,107			
00-9000089	SAN FRANCISCO	CA		06/01/2001		490,540							18,347	18,347			
00-9000099	ALGONA	IA		07/01/2001		24,043							10,185	10,185			
00-9000100	LA CANADA	CA		07/01/2001		97,504							3,494	3,494			
00-9000102	GARDENA	CA		08/01/2001		251,998							9,443	9,443			
00-9000118	ANTIOCH	CA		10/01/2001		276,853							2,125	2,125			
00-9000123	CINCINNATI	OH		12/03/2001		592,835							4,626	4,626			
00-9000129	OMAHA	NE		03/22/2002		192,900							2,678	2,678			
00-9000130	OMAHA	NE		03/22/2002		227,534							3,155	3,155			
00-9000131	OMAHA	NE		03/22/2002		484,205							6,714	6,714			
00-9000132	OMAHA	NE		03/22/2002		200,203							2,778	2,778			
00-9000133	BREA	CA		04/01/2002		941,741							12,913	12,913			
00-9000137	YORBA LINDA	CA		05/01/2002		223,246							6,789	6,789			
00-9000141	NAPA	CA		06/03/2002		564,531							7,510	7,510			
00-9000144	ROCK HILL	SC		08/01/2002		304,897							4,015	4,015			
00-9000146	SAN DIEGO	CA		09/03/2002		209,887							1,077	1,077			
00-9000148	PASADENA	CA		10/01/2002		328,218							2,584	2,584			
00-9000150	NATIONAL CITY	CA		06/02/2003		898,814							11,762	11,762			
03-0301632	SANTA CLARITA	CA		07/18/1990		1,071,486							47,718	47,718			
03-0302624	SUNNYVALE	CA		06/20/1991		368,789							155,778	155,778			
03-0302766	CLEVELAND	TN		08/20/1991		277,462							101,870	101,870			
03-0302977	GREENSBURG	PA		12/19/1991		4,354,977							88,286	88,286			
03-0303487	WATERTOWN	NY		08/21/1992		1,915,402							156,870	156,870			
03-0305338	CLAWSON	MI		11/22/1993		1,329,620							178,504	178,504			
03-0305576	OAKWOOD	GA		03/31/1994		1,409,905							93,425	93,425			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
03-0306146	DENVER	CO		07/08/1994		2,050,165							166,973	166,973			
03-0306302	WATERFORD	MI		10/04/1994		1,748,703							39,274	39,274			
03-0306348	MORRISVILLE	NC		08/03/1994		678,183							95,640	95,640			
03-0306926	TUKWILA	WA		02/01/1995		868,627							42,912	42,912			
03-0307129	AMHERST	NY		06/27/1995		1,572,822							26,356	26,356			
03-0307463	JACKSONVILLE	FL		11/21/1995		1,053,856							43,732	43,732			
03-0307610	RAYMOND	WA		09/26/1996		1,201,642							40,853	40,853			
03-0307674	MIAMI	FL		11/14/1996		1,631,282							53,850	53,850			
03-0307803	HAYWARD	CA		10/18/1995		978,594							70,243	70,243			
03-0307885	LOUISVILLE	KY		02/29/1996		757,771							30,026	30,026			
03-0308244	LAVERGNE	TN		01/09/1997		1,161,045							37,364	37,364			
03-0308299	FRANKLIN	MA		05/21/1996		1,518,092							127,024	127,024			
03-0308359	SANTA CLARA	CA		05/30/1996		201,713							99,939	99,939			
03-0308428	PLAINVILLE	OH		03/14/1996		2,090,078							45,609	45,609			
03-0308464	KENT	WA		03/28/1996		582,963							21,922	21,922			
03-0308639	WOODINVILLE	WA		07/03/1996		358,516							132,381	132,381			
03-0308648	DELAWARE	OH		03/05/1996		3,671,352							139,947	139,947			
03-0308675	OVERLAND PARK	KS		03/21/1996		2,277,251							87,928	87,928			
03-0308822	RALEIGH	NC		06/27/1996		19,354,905							704,866	704,866			
03-0308831	SEATTLE	WA		05/02/1996		86,122							64,397	64,397			
03-0308877	CHEROKEE COUNTY	GA		04/03/1997		3,658,892							114,770	114,770			
03-0309070	CINCINNATI	OH		03/10/1997		326,359							62,696	62,696			
03-0309176	HAMILTON	OH		07/10/1996		1,419,995							50,982	50,982			
03-0309185	SALT LAKE CITY	UT		07/22/1996		941,667							347,182	347,182			
03-0309254	TAMPA	FL		08/29/1996		827,300							35,288	35,288			
03-0309332	TUKWILA	WA		07/10/1996		294,056							124,300	124,300			
03-0309685	MARYSVILLE	OH		02/10/1997		392,423							80,858	80,858			
03-0309718	LA JOLLA	CA		02/27/1997		489,350							93,760	93,760			
03-0309823	CHEEKTOWAGA	NY		03/31/1997		2,557,566							124,176	124,176			
03-0309841	KENT	WA		02/26/1997		138,742							26,603	26,603			
03-0310231	OAKDALE	MN		08/27/1997		2,384,974							29,435	29,435			
03-0310337	HOUSTON	TX		09/30/1997		10,504,786							194,837	194,837			
03-0310373	MARYLAND HEIGHTS	MO		08/22/1997		1,618,578							45,108	45,108			
03-0310433	INDIANAPOLIS	IN		06/12/1998		1,644,200							144,955	144,955			
03-0310442	HOUSTON	TX		09/30/1997		615,404							11,414	11,414			
03-0310488	BOULDER	CO		11/03/1997		257,233							68,381	68,381			
03-0310520	OAKDALE	MN		12/01/1997		984,428							12,295	12,295			
03-0310713	NEWARK	CA		02/24/1998		857,815							88,172	88,172			
03-0310759	CRANFORD	NJ		03/05/1998		746,008							20,737	20,737			
03-0310828	LOVELAND	OH		04/30/1998		248,277							25,213	25,213			
03-0310933	PANAMA CITY	FL		05/26/1998		513,985							47,545	47,545			
03-0311109	INDIANAPOLIS	IN		08/17/1998		1,865,433							155,580	155,580			
03-0311145	BRIGHTON	NY		09/29/1998		3,511,338							1,032,738	1,032,738			
03-0311521	KENT	WA		01/05/1999		1,113,237							78,181	78,181			
03-0311838	SEATTLE	WA		04/07/1999		896,768							19,465	19,465			
03-0312004	FARMERS BRANCH	TX		07/13/1999		2,840,622							30,069	30,069			
03-4000027	NAUGATUCK	CT		09/10/1996		4,212,573							60,683	60,683			
03-4000361	VASHON	WA		05/01/1997		2,026,784							61,270	61,270			
03-4000449	PORTLAND	OR		05/29/1997		203,382							32,625	32,625			
03-4000509	FAIRFIELD	OH		06/30/1997		4,568,456							130,070	130,070			
03-4000518	MARIETTA	GA		07/18/1997		3,866,968							108,862	108,862			
03-4000554	LANSING	MI		11/25/1997		3,082,923							37,418	37,418			
03-4000590	CINCINNATI	OH		09/30/1997		2,384,384							65,985	65,985			
03-4000669	ROBERTSDALE	AL		11/04/1997		1,347,987							45,063	45,063			
03-4000678	MARYSVILLE	WA		04/30/1998		3,226,535							37,549	37,549			
03-4000843	BELLEVUE	WA		11/12/1997		158,475							18,455	18,455			
03-4000861	FLORENCE	KY		03/10/1998		11,313,051							62,417	62,417			
03-4000912	ST PETERSBURG	FL		01/30/1998		1,201,271							38,387	38,387			
03-4000958	BOSTON	MA		07/28/1998		366,258							32,679	32,679			
03-4001019	MONROEVILLE	PA		09/01/1998		5,401,051							131,463	131,463			
03-4001028	OKLAHOMA CITY	OK		07/27/1998		1,334,255							22,438	22,438			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
03-4001046	RANCHO BERNARDO	CA		08/17/1998		55,025							4,550	4,550			
03-4001055	EVANDALE	OH		11/12/1998		3,381,142							141,264	141,264			
03-4001064	DAVISON	MI		09/30/1998		2,219,699							179,420	179,420			
03-4100013	MARLBOROUGH	MA		12/26/1996		4,111,503							92,016	92,016			
03-4100095	JACKSONVILLE	FL		12/13/1995		1,902,472							79,029	79,029			
03-4100224	HOUSTON	TX		03/12/1997		2,046,372							62,842	62,842			
03-4100320	KENT	WA		09/28/1998		226,042							66,420	66,420			
00-1000631	LOUISVILLE	KY		06/25/2001		1,436,309							25,858	25,858			
00-1001043	REDDING	CA		01/27/2003		1,659,392							13,781	13,781			
00-1001148	POWAY	CA		12/26/2002		1,566,228							13,265	13,265			
00-1001175	VIERA	FL		02/27/2004		3,882,234							11,933	11,933			
00-1001209	AURORA	CO		12/16/2002		1,232,652							10,573	10,573			
00-1001230	HOUSTON	TX		11/20/2002		387,264							23,216	23,216			
00-1001231	HOUSTON	TX		11/20/2002		735,213							26,960	26,960			
00-1001237	DALLAS	TX		11/20/2002		1,764,435							27,283	27,283			
00-1001279	PITTSBURGH	PA		12/23/2003		780,227							9,778	9,778			
00-1001305	AUBURN HILLS	MI		07/15/2003		824,185							7,406	7,406			
00-1001308	CHICAGO	IL		07/22/2003		1,509,943							20,548	20,548			
00-1001320	RIVERSIDE	CA		05/22/2003		1,746,532							10,273	10,273			
00-1001328	MILFORD	OH		08/29/2003		832,256							7,037	7,037			
00-1001331	WALKER	MI		05/07/2003		1,191,081							32,727	32,727			
00-1001333	MYRTLE BEACH	SC		06/02/2003		1,498,046							20,760	20,760			
00-1001334	CHARLESTON	SC		06/06/2003		825,633							7,155	7,155			
00-1002023	FRAMINGHAM	MA		05/07/2003		2,446,316							20,460	20,460			
00-1002030	LA PALMA	CA		04/28/2003		1,245,071							10,450	10,450			
00-1100010	KENTWOOD	MI		06/23/2003		1,226,205							13,844	13,844			
00-1100011	GAINESVILLE	FL		02/13/2004		3,597,343							18,205	18,205			
00-1100012	PITTSBURGH	PA		05/13/2003		655,601							18,062	18,062			
00-1100028	NEW YORK	NY		08/07/2003		905,527							6,214	6,214			
00-1100031	KALAMAZOO	MI		09/15/2003		1,903,426							11,781	11,781			
00-1100051	GAINESVILLE	FL		09/16/2004		2,731,662							13,091	13,091			
00-1100068	BELLEVUE	TN		10/31/2003		763,779							10,163	10,163			
00-1100080	GREENDALE	WI		09/02/2003		601,493							16,248	16,248			
00-1100094	JACKSONVILLE	FL		10/10/2003		749,780							10,462	10,462			
00-1100097	SALEM	OR		10/21/2003		875,378							5,231	5,231			
00-1100112	JUPITER	FL		11/26/2003		894,784							4,619	4,619			
00-1100116	BRIGHTON	MI		12/01/2003		1,701,744							13,163	13,163			
00-1100121	WAYNE	NJ		12/01/2003		1,552,440							19,766	19,766			
00-1100130	PAWTUCKET/E PROV	RI		04/01/2004		2,363,253			450,420		(450,420)		29,175	29,175			
00-1100138	TUSCALOOSA	AL		10/30/2003		1,249,863							15,553	15,553			
00-1100141	GRAND RAPIDS	MI		10/30/2003		1,290,091							31,469	31,469			
00-1100153	BUTLER	PA		12/11/2003		1,692,138							40,997	40,997			
00-1100163	RESTON	VA		10/27/2003		1,545,515							19,876	19,876			
00-1100168	MIAMI	FL		11/10/2003		3,876,515							49,534	49,534			
00-1100197	HOUSTON	TX		11/21/2003		1,287,138							9,528	9,528			
00-1100217	LAS VEGAS	NV		12/30/2003		1,703,658							13,175	13,175			
00-1100220	RENTON	WA		01/14/2004		1,790,866							9,315	9,315			
00-1100223	PITTSBURGH	PA		10/30/2003		780,622							9,735	9,735			
00-1100225	EDGEWATER	NJ		12/17/2003		7,306,976							26,752	26,752			
00-1100228	OMAHA	NE		01/08/2004		1,296,430							31,338	31,338			
00-1100230	LAKE OSWEGO	OR		01/14/2004		895,433							4,658	4,658			
00-1100233	ITHACA	NY		12/10/2003		614,437							2,905	2,905			
00-1100235	GARNER	NC		12/09/2003		1,284,841							10,326	10,326			
00-1100236	HARTFORD	CT		12/23/2003		3,861,657							50,104	50,104			
00-1100240	MARGATE	FL		03/03/2004		1,936,358							3,200	3,200			
00-1100243	ALBUQUERQUE	NM		01/29/2004		677,743							5,419	5,419			
00-1100245	INDIANAPOLIS	IN		12/23/2003		2,706,908							14,270	14,270			
00-1100246	INDIANAPOLIS	IN		12/29/2003		1,835,192							9,675	9,675			
00-1100247	CLEARFIELD	UT		12/04/2003		928,597							7,936	7,936			
00-1100254	MIAMI	FL		11/10/2003		1,550,606							19,814	19,814			
00-1100258	ROMEOVILLE	IL		02/05/2004		948,043							13,903	13,903			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1100261	LAS VEGAS	NV		01/21/2004		760,589							55,169	55,169			
00-1100267	LEXINGTON	KY		12/15/2003		1,282,665							9,723	9,723			
00-1100272	WILSONVILLE	OR		05/21/2004		2,176,623							15,361	15,361			
00-1100296	CINCINNATI	OH		01/21/2004		780,561							9,842	9,842			
00-1100297	WARREN	MI		01/20/2004		1,930,911							31,376	31,376			
00-1100534	MESA	AZ		08/24/2004		1,325,243							4,122	4,122			
00-1100565	MEMPHIS	TN		11/24/2004		1,855,029							10,380	10,380			
00-1100581	CHARLOTTE	NC		05/11/2005		1,704,051							13,884	13,884			
00-1100597	MENTOR	OH		11/18/2004		886,103							10,548	10,548			
00-1100606	REDONDO BEACH	CA		12/22/2004		3,695,858							21,950	21,950			
00-1100638	FARMINGTON HILLS	MI		11/03/2004		1,285,107							10,297	10,297			
00-1100641	HUNT VALLEY	MD		10/14/2004		1,478,398							10,872	10,872			
00-1100648	PHOENIX	AZ		11/15/2004		1,300,762							9,804	9,804			
00-1100676	SALEM	OR		08/04/2005		3,693,218							17,036	17,036			
00-1100678	MOKENA	IL		11/22/2004		1,734,030							13,084	13,084			
00-1100685	TWINSBURG	OH		04/14/2005		2,484,293							27,361	27,361			
00-1100686	CHARLOTTE	NC		12/15/2004		1,632,540							8,986	8,986			
00-1100692	SALT LAKE CITY	UT		01/10/2005		8,115,399							95,116	95,116			
00-1100704	FORT MYERS	FL		11/19/2004		1,974,564							15,766	15,766			
00-1100737	YORBA LINDA	CA		02/28/2006		2,794,926							12,416	12,416			
00-1100741	TOTOWA	NJ		06/02/2005		3,528,897							33,317	33,317			
00-1100762	BEAVERTON	OR		06/21/2005		7,316,174							36,528	36,528			
00-1100768	FRISCO	TX		06/02/2005		1,768,343							10,460	10,460			
00-1100771	LUBBOCK	TX		05/18/2005		2,656,950							18,373	18,373			
00-1100773	SIMI VALLEY	CA		08/31/2005		3,323,737							36,895	36,895			
00-1100775	CONYERS	GA		04/04/2005		976,222							14,087	14,087			
00-1100778	CLEAR LAKE	TX		03/16/2005		1,921,523							7,936	7,936			
00-1100806	RENO	NV		03/15/2005		2,624,515							19,364	19,364			
00-1100816	TORRANCE	CA		04/03/2006		3,281,603							12,089	12,089			
00-1100822	LAS VEGAS	NV		06/07/2005		3,534,553							24,834	24,834			
00-1100824	OMAHA	NE		05/12/2005		5,680,611							25,499	25,499			
00-1100828	VARIOUS CITIES	TN		07/08/2005		2,177,570							56,717	56,717			
00-1100829	COLUMBUS	OH		09/30/2005		1,842,678							8,796	8,796			
00-1100832	FREDERICK	MD		11/01/2005		2,385,494							10,124	10,124			
00-1100856	NAPLES	FL		06/30/2005		881,645							6,349	6,349			
00-1100859	ROCKVILLE	MD		07/13/2005		1,324,965							9,509	9,509			
00-1100861	BRADENTON	FL		12/28/2005		2,882,160							21,024	21,024			
00-1100865	ANN ARBOR	MI		07/20/2005		881,128							6,432	6,432			
00-1100866	SAN DIEGO	CA		10/30/2006		2,520,101							15,646	15,646			
00-1100867	CARSON	CA		07/27/2005		1,762,841							12,839	12,839			
00-1100868	REDMOND	WA		09/08/2006		6,418,348							39,624	39,624			
00-1100877	FAIRFIELD	NJ		07/06/2005		2,649,929							19,018	19,018			
00-1100889	REDWOOD CITY	CA		06/21/2005		9,138,307							45,502	45,502			
00-1100905	AUSTIN	TX		07/07/2005		1,492,785							5,491	5,491			
00-1100906	GURNEE	IL		07/28/2005		2,638,084							19,521	19,521			
00-1100912	CANONSBURG	PA		08/05/2005		2,349,895							26,794	26,794			
00-1100918	IONIA	MI		08/16/2005		1,329,171							9,420	9,420			
00-1100920	BEAVERTON	OR		08/09/2005		880,927							6,504	6,504			
00-1100928	TAMPA	FL		09/01/2005		3,317,541							37,441	37,441			
00-1100970	DENVER	CO		09/26/2005		4,428,037							16,021	16,021			
00-1100992	SOUTHGATE	MI		10/14/2005		998,423							4,772	4,772			
00-1101000	BRIDGEVIEW	IL		09/22/2005		1,510,395							10,606	10,606			
00-1101021	AUSTIN	TX		10/07/2005		6,106,282							22,403	22,403			
00-1101071	ROSEVILLE	CA		12/22/2005		6,938,124							47,950	47,950			
00-1101112	SOLON	OH		05/18/2006		3,397,157							58,816	58,816			
00-1101129	OAKLAND	CA		03/23/2006		3,402,194							21,526	21,526			
00-1101135	WALLKILL	NY		03/10/2006		2,249,266							15,120	15,120			
00-1101148	FOND DU LAC	WI		03/16/2006		4,570,558							29,548	29,548			
00-1101162	JACKSONVILLE	FL		04/20/2006		2,235,914							20,549	20,549			
00-1101163	WESTERVILLE	OH		05/04/2006		2,589,343							45,159	45,159			
00-1101166	MORGANTOWN	WV		05/09/2006		3,044,864							19,412	19,412			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
Loan Number	2 City	3 State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
00-1101173	VISTA	CA		05/31/2006		1,972,732							34,782	34,782			
00-1101174	JACKSONVILLE	FL		06/15/2006		3,471,071							34,250	34,250			
00-1101181	LAKE ST. LOUIS	MO		06/29/2007		1,811,607							15,468	15,468			
00-1101185	CHULA VISTA	CA		05/31/2006		1,731,907							17,110	17,110			
00-1101212	FT. WORTH	TX		06/23/2006		3,980,861							11,725	11,725			
00-1101217	COLORADO SPRINGS	CO		05/31/2006		2,947,515							9,243	9,243			
00-1101218	AMHERST	NY		07/05/2006		1,743,299							16,738	16,738			
00-1101227	MURRIETA	CA		06/15/2007		2,879,529							9,752	9,752			
00-1101238	BIRMINGHAM	AL		08/11/2006		1,886,421							7,531	7,531			
00-1101256	VARIOUS	TX		11/09/2006		3,379,756							16,898	16,898			
00-1101259	VARIOUS	TX		11/09/2006		3,379,756							16,898	16,898			
00-1101317	LIVONIA	MI		12/18/2006		2,665,009							24,283	24,283			
00-1101332	CLEARFIELD	UT		10/31/2006		1,838,679							7,343	7,343			
00-1101512	BURR RIDGE	IL		12/03/2007		3,658,900							13,003	13,003			
00-6000044	AUGUSTA	GA		01/31/2002		428,773							47,434	47,434			
00-6000047	BUFFALO	NY		01/31/2002		1,389,022							120,802	120,802			
00-6000058	CLEARWATER	SC		01/31/2002		806,614							53,457	53,457			
00-6000073	WAYNESBORO	GA		01/31/2002		932,749							44,419	44,419			
00-6000083	NAPLES	FL		01/31/2002		330,655							14,170	14,170			
00-6000096	WEST COLUMBIA	SC		01/31/2002		1,168,897							48,880	48,880			
00-6000125	ARLINGTON	VA		01/31/2002		2,473,218							76,107	76,107			
00-6000147	FAIRVIEW	CA		01/31/2002		291,179							28,441	28,441			
00-6000152	PAOLI	PA		01/31/2002		373,831							37,024	37,024			
00-6000160	WESTFIELD	NJ		01/31/2002		189,651							17,410	17,410			
00-6000166	AGOURA HILLS	CA		01/31/2002		342,740							29,588	29,588			
00-6000167	SANTA CLARITA	CA		01/31/2002		378,893							30,583	30,583			
00-6000180	ARLINGTON	VA		01/31/2002		1,532,018							36,199	36,199			
00-6000187	ELIZABETHTOWN	PA		01/31/2002		124,770							23,736	23,736			
00-6000190	NEWTON SQUARE	PA		01/31/2002		268,454							19,686	19,686			
00-6000192	WEST CHESTER	PA		01/31/2002		193,866							14,218	14,218			
00-6000193	CINCINNATI	OH		01/31/2002		399,046							9,320	9,320			
00-6000203	GREENVILLE	SC		01/31/2002		239,497							11,290	11,290			
00-6000224	MANFIELD	MA		01/31/2002		761,893							37,710	37,710			
00-6000231	BEDFORD	MA		01/31/2002		324,209							48,493	48,493			
00-6000233	HAUPPAUGE	NY		01/31/2002		5,084,982							544,442	544,442			
00-6000238	SALT LAKE CITY	UT		01/31/2002		5,275,154							46,449	46,449			
00-6000245	LUMBERTON	NJ		01/31/2002		4,124,362							165,000	165,000			
00-6000248	TREVOSE	PA		01/31/2002		1,193,379							44,464	44,464			
00-6000255	CITY OF INDUSTRY	CA		01/31/2002		5,802,545							49,017	49,017			
00-6000256	ARDEN HILLS	MN		01/31/2002		917,420							31,025	31,025			
00-6000261	STERLING HEIGHTS	MI		01/31/2002		1,574,978							23,746	23,746			
03-4002170	SALT LAKE CITY	UT		12/28/1999		1,603,445							12,952	12,952			
0299999. Mortgages with partial repayments						4,192,411,760		(7,567)	900,840		(908,407)		40,045,261	40,045,261			
00-1000432	GREENSBORO	NC		03/05/2001	03/31/2011	9,058,358							9,010,013	9,010,013			
00-1100950	COLUMBUS	OH		02/15/2006	03/31/2011	4,830,450							4,804,854	4,804,854			
00-1100979	LAS VEGAS	NV		11/07/2005	01/31/2011	3,887,603							3,892,533	3,892,533			
0399999. Mortgages disposed						17,776,411							17,707,400	17,707,400			
0599999 - Totals						4,331,411,543		(7,567)	900,840		(908,407)		178,713,756	181,253,266		2,539,510	2,539,510

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location 3 City	 4 State	5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
	Legg Mason Real Estate Fund II	Los Angeles	CA	Legg Mason Real Estate Investors Inc./Legg Mason Real Estate Capital Inc.		07/12/2005			1,250,000			5.490
1799999. Joint Venture Interests - Real Estate - Unaffiliated									1,250,000			XXX
	Nationwide Affordable Housing Fund 31(Moved to NLICA)	Columbus	OH	The Great Laurels, Inc.		12/29/2006			32,516		549,517	99.990
	WNC Institutional Tax Credit Fund XXII LLC	Newport Beach	CA	WNC Advisors, LLC		01/01/2010			3,160		1,253,732	99.990
	Nationwide Affordable Housing Fund 42	Columbus	OH	RBC Capital Markets		05/28/2010			13,109,387		61,260,039	99.990
3199999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									13,145,063		63,063,288	XXX
3999999. Total - Unaffiliated									14,395,063		63,063,288	XXX
4099999. Total - Affiliated												XXX
4199999 - Totals									14,395,063		63,063,288	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location 3 City	 4 State	5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value 9 Unrealized Valuation Increase (Decrease)	 10 Current Year's (Depreciation) or (Amortization)/Accretion	 11 Current Year's Other Than Temporary Impairment Recognized	 12 Capitalized Deferred Interest and Other	 13 Total Change in Book/Adjusted Carrying Value (9+10-11+12)	 14 Total Foreign Exchange Change in Book/Adjusted Carrying Value	15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
	ZAIS MATRIX V-B LP	Red Bank	NJ	Distribution	11/17/2006	03/31/2011	2,824,063	359,547				359,547			928,277				
1599999. Joint Venture Interests - Common Stock - Unaffiliated							2,824,063	359,547				359,547			928,277				
	Legg Mason Real Estate Fund	Los Angeles	CA	Impairment	12/04/2002	03/31/2011	1,783,739			1,615,517		(1,615,517)							
1799999. Joint Venture Interests - Real Estate - Unaffiliated							1,783,739			1,615,517		(1,615,517)							
	Centerline High Yield CMBS Fund II (fka ARCap High Yield CMBS Fund II, LLC)	Irving	TX	Distribution	06/28/2004	03/31/2011		62				62			62				5,100
1999999. Joint Venture Interests - Other - Unaffiliated								62				62			62				5,100
3999999. Total - Unaffiliated							4,607,802	359,609		1,615,517		(1,255,908)			928,339				5,100
4099999. Total - Affiliated																			
4199999 - Totals							4,607,802	359,609		1,615,517		(1,255,908)			928,339				5,100

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
31394A-PF-7	FNMA REMIC Ser 2004-65 Cl ZA 4.500% 08		03/01/2011	Interest Capitalization		225,964	225,964		1
31394B-DH-4	FNMA REMIC Ser 2004-78 Cl Z 5.500% 11/		03/01/2011	Interest Capitalization		213,131	213,131		1
31394B-FS-8	FNMA REMIC Ser 2004-79 Cl ZD 5.500% 11		03/01/2011	Interest Capitalization		255,958	255,958		1
31394X-Y7-5	FHLMC REMIC Ser 2798 Cl Z 5.000% 05/15		03/01/2011	Interest Capitalization		332,520	332,520		1
31395B-R3-9	FNMA REMIC Ser 2006-24 Cl Z 5.500% 04/		03/01/2011	Interest Capitalization		968,023	968,023		1
31395X-MD-4	FHLMC REMIC Ser 3025 Cl ZC 5.000% 08/1		03/01/2011	Interest Capitalization		160,515	160,515		1
31395X-WS-0	FHLMC REMIC Ser 3019 Cl ZQ 5.000% 06/1		03/01/2011	Interest Capitalization		1,043,282	1,043,282		1
31396F-G3-1	FHLMC REMIC Ser 3068 Cl Z 5.500% 11/15		03/01/2011	Interest Capitalization		456,432	456,432		1
31396T-QY-2	FHLMC REMIC Ser 3174 Cl PZ 5.000% 01/1		03/01/2011	Interest Capitalization		225,813	225,813		1
31396U-P6-1	FHLMC REMIC Ser 3188 Cl ZK 5.000% 07/1		02/01/2011	Interest Capitalization		126,924	126,924		1
31396W-Q7-4	FNMA REMIC Ser 2007-74 Cl ZE 5.500% 08		03/01/2011	Interest Capitalization		179,945	179,945		1
31396Y-F7-2	FNMA REMIC Ser 2008-29 Cl ZA 4.500% 04		03/01/2011	Interest Capitalization		249,148	249,148		1
31397A-6C-2	FHLMC REMIC Ser 3209 Cl TZ 5.000% 08/1		03/01/2011	Interest Capitalization		89,596	89,596		1
31397S-DQ-4	FNMA REMIC Ser 2011-23 Cl A 4.000% 12/		03/15/2011	CS First Boston Corporation		2,017,793	1,993,266	3,765	1
31398C-BN-7	FHLMC REMIC Ser 3515 Cl ZA 5.000% 03/1		02/01/2011	Interest Capitalization		127,494	127,494		1
3199999. Bonds - U.S. Special Revenues						6,672,538	6,648,011	3,765	XXX
008190-A*-1	NRG Energy Extended TL B2 Nt 2 3.496%		03/31/2011	Tax Free Exchange		467,449	472,555	140	3FE
01448T-AD-6	ALESCO Pfd Fdg Ltd Ser 5ACI C1 Flt Rt Me		03/23/2011	Interest Capitalization		100,663	100,663		6FE
01448Y-AE-3	ALESCO Pfd Fdg Ltd Flt Rt Mezz Nt SerA7		03/23/2011	Interest Capitalization		23,062	23,062		6FE
01449C-AK-6	ALESCO Pfd Fdg Ltd Flt Rt Mezz Nt Ser8A		01/01/2011	Interest Capitalization		42,374	42,374		6FE
01449W-AC-0	ALESCO Pfd Fdg Ltd Ser 10A CIB Flt Rt Me		01/01/2011	Interest Capitalization		11,966	11,966		5FE
01741R-AC-6	Allegheny Technologies Inc Sr Nt 9.375		03/30/2011	Various		36,859,262	29,103,000	901,596	2FE
01741R-AE-2	Allegheny Technologies Inc Sr Nt 5.950		02/14/2011	Various		19,638,957	19,150,000	62,971	2FE
02666Q-G6-4	American Honda Fin Corp Sr Nt 2.500% 0		03/21/2011	Merrill Lynch		8,944,142	9,020,000	1,879	1FE
02666Q-G7-2	American Honda Fin Corp MT Nt 3.875% 0		03/24/2011	Barclays Capital		3,095,689	3,175,000	2,734	1FE
03523T-BD-9	Anheuser-Busch InBev WldwdInc Co Gtd Nt		03/15/2011	Tax Free Exchange		31,700,061	31,500,000	378,000	2FE
03523T-BE-7	Anheuser-Busch InBev WldwdInc Co Gtd Nt		03/15/2011	Tax Free Exchange		12,184,407	11,000,000	142,083	2FE
03523T-BG-2	Anheuser-Busch InBev WldwdInc Co Gtd Nt		03/15/2011	Tax Free Exchange		14,870,932	15,000,000	268,750	2FE
039483-BC-5	Archer-Daniels-Midland Co Sr Nt 4.700%		03/31/2011	Various		32,826,460	32,000,000	141,870	1FE
05569A-AB-5	BP AMI Leasing Inc Co Gtd Nt 5.523% 05		01/24/2011	Various		21,506,115	20,000,000	227,670	1FE
109696-A@-3	Brinks Company Sr Nt Ser B 5.200% 01/2		01/24/2011	Royal Bank of Scotland		30,000,000	30,000,000		2Z
12543K-AD-6	Community Health Systems Inc Extended Te		02/28/2011	Tax Free Exchange		8,651	8,651	3	3FE
12543K-AE-4	Community Health Systems Inc Non-Extende		03/01/2011	Tax Free Exchange		14,105	14,105	1	3FE
13342B-AD-7	Cameron International Corp Sr Nt 7.000		02/17/2011	Various		47,855,327	42,230,000	307,172	2FE
134429-AW-9	Campbell Soup Co Sr Nt 4.250% 04/15/21		03/31/2011	UBS Warburg London		44,770,500	45,000,000		1FE
15672E-AB-0	Cebridge Connections 1st Lien TL Nt 16		03/07/2011	Tax Free Exchange		6,575	6,575	2	3FE
172967-EV-9	Citigroup Inc Sr Nt 8.500% 05/22/19		02/16/2011	Citigroup		20,938,560	17,000,000	361,250	1FE
17311Q-BM-1	Citigroup Comm Mtg Tr Ser 2007C6 Cl AM		03/15/2011	Citigroup		6,981,406	7,000,000	18,835	1Z*
20339F-AC-0	Communication & Power Ind Term Loan Nt 2		01/31/2011	Tax Free Exchange		507,279	507,279	191	3FE
22942G-AC-3	Cablevision (CSC Holdings) Incremental T		03/24/2011	Tax Free Exchange		39,980	39,980	20	2FE
22942G-AH-2	Cablevision (CSC Holdings) Incremental T		01/11/2011	Barclays Capital		3,954,620	3,989,529		2FE
22942G-AH-2	Cablevision (CSC Holdings) Incremental T		03/24/2011	Tax Free Exchange		53,590	53,937	18	2FE
232820-AG-5	Cytec Inds Inc Sr Nt 6.000% 10/01/15		01/25/2011	Seaport Group		2,923,298	2,640,000	51,480	2FE
232820-AH-3	Cytec Inds Inc Sr Nt 8.950% 07/01/17		03/23/2011	Various		25,550,918	20,800,000	340,995	2FE
233050-AC-7	DBUBS Mtg Tr Ser 2011LC1A Cl A3 5.002%		02/10/2011	Deutsche Bank Securities		7,632,422	7,500,000	25,010	1Z*
25470D-AD-1	Discovery Communications Co Gtd Nt 6.3		03/14/2011	Goldman Sachs & Company		17,801,210	17,000,000	317,853	2FE
256604-AN-9	Dole Foods Term Ln B1 Nt 1 5.500% 03/0		03/18/2011	Tax Free Exchange		730,387	741,176	206	3FE
293791-AF-6	Enterprise Products Ptnrs LP Co Gtd Nt		03/14/2011	Various		8,757,610	8,000,000	23,299	2FE
29379V-AT-0	Enterprise Products Operations Co Gtd Nt		01/04/2011	Morgan/JP/Securities - Bonds		11,918,040	12,000,000		2FE
30212P-AH-8	Expedia Inc Co Gtd Nt 5.950% 08/15/20		01/01/2011	Tax Free Exchange		(454,514)		454,514	2FE
302508-AQ-9	FMR Corp Bd 7.570% 06/15/29		03/15/2011	Various		11,014,010	9,941,000	151,760	1FE
369622-SM-8	General Elec Cap Corp Sub Nt 5.300% 02		02/23/2011	Various		24,742,750	24,500,000	38,793	1FE
36962G-3A-0	General Elec Cap Corp MT Nt Ser A 6.15		03/30/2011	Citigroup		10,267,500	10,000,000	97,375	1FE
36962G-3P-7	General Elec Cap Corp Sr Nt 5.875% 01/		03/31/2011	Various		39,641,050	40,000,000	524,670	1FE
419870-E@-5	Hawaiian Elec Inds Inc Sr Nt 4.410% 03		03/24/2011	Bank of America BISD Dealer		10,000,000	10,000,000		2Z
42830Q-AH-3	Hexion Specialty Chemicals Revolver Nt 2		01/28/2011	Morgan/JP/Securities - Bonds		7,000,000	7,000,000		4Z
48121C-YK-6	JP Morgan Chase Sub Nt 6.000% 10/01/17		01/31/2011	Morgan/JP/Securities - Bonds		9,970,740	9,000,000	183,000	1FE
48203R-AD-6	Juniper Networks Inc Sr Nt 5.950% 03/1		03/16/2011	Barclays Capital		17,586,800	17,500,000	52,063	2FE
54600#-AC-1	Louis Dreyfus Commodities LLC Sr Nt 6.		02/01/2011	Tax Free Exchange		8,000,000	8,000,000	59,351	2Z
58155Q-AD-5	McKesson Corp Sr Nt 4.750% 03/01/21		02/23/2011	Morgan/JP/Securities - Bonds		4,486,185	4,500,000		1FE
59022C-AB-9	Merrill Lynch & Co Sub Nt 6.220% 09/15		03/10/2011	Royal Bank of Scotland		5,011,350	5,000,000		1FE
59022C-AJ-2	Merrill Lynch & Co Sub Nt 6.110% 01/29		03/14/2011	Credit Suisse First Boston		19,303,800	20,000,000	162,933	1FE
59023V-AA-8	Merrill Lynch & Co Sub Nt 7.750% 05/14		03/14/2011	Credit Suisse First Boston		9,225,760	8,000,000	211,833	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
617458-AG-9	Morgan Stanley Capital I Ser 2011C1 Cl A		02/10/2011	Morgan Stanley & Co Inc		5,609,846	5,500,000	20,761	1Z*
61747W-AF-6	Morgan Stanley Sr Nt 5.750% 01/25/21		03/17/2011	Various		38,297,140	38,000,000	198,215	1FE
62937N-AL-1	NRG Energy Non-Extended TL B1 Nt 4 2.0		03/25/2011	Tax Free Exchange		18,187	18,355	16	3FE
629568-AT-3	Nabors Industries Inc Co Gtd Nt 9.250%		03/14/2011	Various		25,756,180	20,400,000	302,886	2FE
640217-AB-1	Neiman Marcus Group Inc Term Ln Nt 1 2		03/07/2011	Tax Free Exchange		950,120	949,678	239	4FE
652482-CC-2	News America Inc Nt 6.150% 02/15/41		02/09/2011	Morgan/JP/Securities - Bonds		18,902,150	19,000,000		2FE
655042-AD-1	Noble Corp Sr Nt 7.500% 03/15/19		01/13/2011	Citigroup		2,419,180	2,000,000	51,667	1FE
655044-AE-5	Noble Energy Inc Sr Nt 6.000% 03/01/41		02/15/2011	Merrill Lynch		23,840,640	24,000,000		2FE
67073E-AG-5	Nuveen Investments Inc Extended Term Ln		01/01/2011	Tax Free Exchange		1,139,053	1,139,053	1,204	4FE
67073E-AG-5	Nuveen Investments Inc Extended Term Ln		01/01/2011	Tax Free Exchange		1,693,397	1,693,397	7,534	4FE
74834L-AS-9	Quest Diagnostics Inc Co Gtd Nt 4.700%		03/21/2011	Morgan Stanley & Co Inc		23,959,920	24,000,000		2FE
816194-AF-1	Select Medical Corp Term Ln B Nt 10 2.		02/22/2011	Tax Free Exchange		1,023,796	1,037,032	263	3FE
816194-AF-1	Select Medical Corp Term Ln B Nt 9 4.2		03/22/2011	Tax Free Exchange		1,229,548	1,244,438	313	3FE
816194-AG-9	Select Medical Corp Delayed Draw TL B Nt		02/22/2011	Tax Free Exchange		366,857	366,857	93	3Z
816194-AG-9	Select Medical Corp Delayed Draw TL B Nt		03/22/2011	Tax Free Exchange		440,228	440,228	111	4Z
845743-BM-4	Southwestern Pub Svc Co Sr Nt 8.750% 1		01/28/2011	Raymond James & Assoc Inc		2,514,720	2,000,000	29,653	2FE
86736G-AH-7	SunGard Data Systems Inc Revolver Nt 28		02/25/2011	Morgan/JP/Securities - Bonds		45,248	45,248		3FE
86736G-AH-7	SunGard Data Systems Inc Revolver Nt 27		03/04/2011	Morgan/JP/Securities - Bonds		206,332	206,332		3FE
86737@-AA-5	Sungard Data Systems Inc Term Ln B Nt 7		02/08/2011	Tax Free Exchange		741,818	741,818	322	3FE
86853T-AF-0	SuperValu Inc Revolver Nt 32 1.255% 06		02/15/2011	Royal Bank of Scotland		190,476	190,476		4FE
86853T-AF-0	SuperValu Inc Revolver Nt 33 1.500% 06		03/25/2011	Royal Bank of Scotland		76,190	76,190		3FE
89233P-4B-9	Toyota Motor Credit Corp MT Nt 3.200%		03/22/2011	Various		8,156,762	7,950,000	68,747	1FE
89233P-4R-4	Toyota Motor Credit Corp MT Nt 2.800%		03/22/2011	Various		14,790,249	14,725,000	83,973	1FE
90210E-AF-3	Texas Comp Electric Hlds Term Ln B2 Nt 1		01/10/2011	Tax Free Exchange		102,974	103,125	65	4FE
90210E-AF-3	Texas Comp Electric Hlds Term Ln B2 Nt 9		01/10/2011	Tax Free Exchange		162,745	162,984	102	4FE
90210E-AG-1	Texas Comp Electric Hlds LLC Term Ln B3		01/10/2011	Tax Free Exchange		475,000	475,000	298	4FE
961815-A#-4	Westwood One Inc Sr Gtd Nt 15.000% 07/1		03/31/2011	Interest Capitalization		87,316	87,316		5
97771N-AD-4	Wolf Hollow LP Revolver Nt 10 0.148% 0		03/30/2011	Tax Free Exchange		222,566	224,155	47	3Z
97771N-AD-4	Wolf Hollow LP Revolver Nt 22 2.498% 0		01/31/2011	Tax Free Exchange		57,894	58,281	1	3Z
97771N-AD-4	Wolf Hollow LP Revolver Nt 24 2.559% 0		03/22/2011	Tax Free Exchange		53,228	53,798	6	4Z
064149-D8-7	Bank of Nova Scotia Sr Nt 2.900% 03/29	A	03/22/2011	Barclays Capital		19,966,800	20,000,000		1FE
448055-AD-5	Husky Energy Inc Sr Nt 6.800% 09/15/37	A	02/24/2011	Deutsche Bank Securities		10,912,900	10,000,000	313,556	2FE
564905-C#-2	Maple Leaf Foods Inc Sr Nt 5.210% 01/0	A	01/04/2011	Morgan/JP/Securities - Bonds		30,000,000	30,000,000		2Z
65334H-AA-0	Nexen Inc Sr Nt 7.875% 03/15/32	A	02/01/2011	Various		36,968,736	33,350,000	956,517	2FE
65334H-AE-2	Nexen Inc Sr Nt 5.875% 03/10/35	A	01/20/2011	Various		13,692,051	14,875,000	310,661	2FE
65334H-AF-9	Nexen Inc Sr Nt 5.650% 05/15/17	A	01/31/2011	Various		14,551,703	13,600,000	150,086	2FE
65334H-AG-7	Nexen Inc Sr Nt 6.400% 05/15/37	A	01/20/2011	Morgan/JP/Securities - Bonds		16,580,610	17,000,000	196,800	2FE
65334H-AJ-1	Nexen Inc Sr Nt 7.500% 07/30/39	A	01/12/2011	Barclays Capital		5,451,550	5,000,000	175,000	2FE
65334H-AK-8	Nexen Inc Sr Nt 6.200% 07/30/19	A	01/31/2011	Various		6,496,953	6,000,000	86,283	2FE
02052L-AC-0	Alon USA Inc Term Ln Nt 13 2.498% 05/1	F	02/28/2011	Tax Free Exchange		19,012	19,012	3	4FE
03938L-AU-8	ArcelorMittal Sr Nt 5.500% 03/01/21	F	02/28/2011	Citigroup		4,967,850	5,000,000		2FE
44328M-AK-0	HSBC Bank PLC Sr Nt 4.750% 01/19/21	F	01/12/2011	HSBC Securities		28,974,770	29,000,000		1FE
449786-AA-0	Ing Bank NV Sub Nt 5.125% 05/01/15	F	03/10/2011	UBS Warburg London		13,744,443	13,450,000	254,834	1FE
449786-AL-6	Ing Bank NV Sr Nt 4.000% 03/15/16	R	03/08/2011	Goldman Sachs & Company		24,986,500	25,000,000		1FE
65557C-AD-5	Nordea Bank AB Sr Nt 4.875% 01/14/21	F	02/02/2011	Various		47,555,305	47,500,000	70,078	1FE
74040P-AC-5	Preferred Term Sec Ltd V Flt Rate Mezz N	R	01/03/2011	Interest Capitalization		3,708	3,708		6FE
74040X-AC-8	Preferred Term Sec Ltd IX Flt Rate Mezz	R	01/03/2011	Interest Capitalization		40,046	40,046		6FE
740417-AB-6	Preferred Term Sec Ltd VI Flt Rate Mezz	R	01/03/2011	Interest Capitalization		6,076	6,076		6FE
74041A-AG-8	Preferred Term Sec XIII FixtoFlting Rate	R	03/24/2011	Interest Capitalization		47,296	47,296		6FE
74041E-AC-9	Preferred Term Sec Ltd XVI Flt Rate Mez	R	03/23/2011	Interest Capitalization		16,423	16,423		6FE
74042E-AC-8	Preferred Term Sec Ltd XXVIII Flt Rate M	F	03/23/2011	Interest Capitalization		10,848	10,848		6FE
74042E-AD-6	Preferred Term Sec Ltd XXVIII Flt Rate M	F	01/01/2011	Interest Capitalization		29,978	29,978		6FE
74042H-AC-1	Preferred Term Sec Ltd XIX Flt Rt Nt Cl	R	03/22/2011	Interest Capitalization		22,343	22,343		6FE
74042W-AC-8	Preferred Term Sec Ltd XVIII Flt Rt Nt C	F	03/23/2011	Interest Capitalization		41,170	41,170		6FE
74042W-AD-6	Preferred Term Sec Ltd XVIII Flt Rt Nt C	F	03/23/2011	Interest Capitalization		31,622	31,622		6FE
75903A-AD-9	Regional Diversified Fdg Sr Nt Ser 2005-	F	01/25/2011	Interest Capitalization		70,645	70,645		6FE
80105N-AG-0	Sanofi - Aventis - ADR Sr Nt 4.000% 03	F	03/22/2011	Morgan/JP/Securities - Bonds		24,744,000	25,000,000		1FE
902133-AG-2	Tyco Electronics Group Co Gtd Nt 7.125	F	02/11/2011	Bonds Direct		18,167,040	16,000,000	427,500	2FE
G0754#-AD-9	Babcock Intl Grp Sr Nt Ser B 5.640% 03	F	03/17/2011	Morgan/JP/Securities - Bonds		11,000,000	11,000,000		2Z
G0977*-AA-0	Belron Fin Ltd Sr Nt Ser A 4.510% 03/3	F	03/30/2011	Royal Bank of Scotland		10,000,000	10,000,000		2Z
G0977*-AB-8	Belron Fin Ltd Sr Nt Ser B 5.130% 03/3	F	03/30/2011	Royal Bank of Scotland		10,000,000	10,000,000		2Z
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						1,111,141,586	1,067,573,780	9,218,154	XXX
8399997. Total - Bonds - Part 3						1,117,814,124	1,074,221,791	9,221,919	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						1,117,814,124	1,074,221,791	9,221,919	XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
026874-15-6	American Intl Group Inc Warrants		01/25/2011	Spin Off	64.070	976			L
247361-70-2	Delta Airlines Inc Com		01/24/2011	Direct	489.000				L
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						976	XXX		XXX
9799997. Total - Common Stocks - Part 3						976	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						976	XXX		XXX
9899999. Total - Preferred and Common Stocks						976	XXX		XXX
9999999 - Totals						1,117,815,100	XXX	9,221,919	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36200M-TT-0	GNMA Pool #604562 3.500% 08/15/18		03/01/2011	Paydown		53,790	53,790	50,495	51,706		2,084		2,084		53,790				310	08/15/2018	1
362027-GS-7	GNMA Pool #2009 8.150% 04/15/12		03/01/2011	Paydown		6,738	6,738	5,862	6,630		108		108		6,738				92	04/15/2012	1
362092-GC-6	GNMA GNSF # 59595 11.500% 02/15/13		03/01/2011	Paydown		56	56	54	55		1		1		56				1	02/15/2013	1
36210U-WX-7	GNMA PTC # 502962 6.000% 04/15/14		03/01/2011	Paydown		11,046	11,046	10,865	10,953		92		92		11,046				111	04/15/2014	1
36210Y-R2-3	GNMA PTC # 506405 6.000% 04/15/14		03/01/2011	Paydown		22,597	22,597	22,228	22,412		184		184		22,597				253	04/15/2014	1
36211E-SP-4	GNMA PTC # 510926 6.000% 05/15/14		03/01/2011	Paydown		13,293	13,293	13,076	13,179		114		114		13,293				149	05/15/2014	1
36215W-2S-2	GNMA GNSF Pool # 147585 9.500% 03/15/1		03/01/2011	Paydown		785	785	764	773		12		12		785				12	03/15/2016	1
362197-3A-1	GNMA GNSF Pool # 269993 9.500% 06/15/2		03/01/2011	Paydown		24	24	25	25		(1)		(1)		24					06/15/2020	1
36220T-2Q-6	GNMA GNSF Pool # 287983 9.500% 08/15/2		03/01/2011	Paydown		285	285	296	293		(8)		(8)		285				4	08/15/2020	1
36223A-5D-0	GNMA GNSF Pool # 302444 9.500% 12/15/2		03/01/2011	Paydown		68	68	70	70		(2)		(2)		68				1	12/15/2020	1
36225*-AA-1	GSA IRS Lease Tr PTC Ser 2009 5.930% 0		03/11/2011	Redemption 100.0000		141,401	141,401	141,401	141,401						141,401				1,400	09/11/2030	1
36225A-ZZ-6	GNMA Pool #780760 6.000% 04/15/13		03/01/2011	Paydown		126,668	126,668	119,207	123,970		2,698		2,698		126,668				1,254	04/15/2013	1
36225B-EW-4	GNMA PTC # 781049 6.500% 06/15/14		03/01/2011	Paydown		23,194	23,194	22,825	22,991		203		203		23,194				261	06/15/2014	1
36225B-GC-6	GNMA PTC # 781095 6.500% 08/15/14		03/01/2011	Paydown		105,665	105,665	103,353	104,433		1,232		1,232		105,665				1,204	08/15/2014	1
36225B-HC-5	GNMA I Pool # 781127 7.000% 01/15/15		03/01/2011	Paydown		27,680	27,680	27,425	27,511		169		169		27,680				379	01/15/2015	1
455780-A#-3	Indonesia (Republic of) AID Nt 9.020%		02/01/2011	Redemption 100.0000		49,198	49,198	47,968	48,694		504		504		49,198				2,219	08/01/2019	1
649080-AA-9	New Valley Generation V Tenn PTC 4.929		01/15/2011	Various		285,988	285,988	286,771	286,531		(542)		(542)		285,988				7,048	01/15/2021	1FE
0599999. Bonds - U.S. Governments						868,476	868,476	852,685	861,627		6,848		6,848		868,476				14,698	XXX	XXX
458182-BM-3	Inter-American Development Bk Bd 8.500		03/15/2011	Maturity		4,000,000	4,000,000	3,925,000	3,998,574		1,426		1,426		4,000,000				170,000	03/15/2011	1FE
1099999. Bonds - All Other Governments						4,000,000	4,000,000	3,925,000	3,998,574		1,426		1,426		4,000,000				170,000	XXX	XXX
452151-LF-8	Illinois St GO Taxable Pension 5.100%		01/19/2011	GMS Group		4,538,820	6,000,000	6,199,020	6,172,057		(271)		(271)		6,171,786		(1,632,966)	(1,632,966)	45,050	06/01/2033	1FE
1799999. Bonds - U.S. States, Territories and Possessions						4,538,820	6,000,000	6,199,020	6,172,057		(271)		(271)		6,171,786		(1,632,966)	(1,632,966)	45,050	XXX	XXX
167484-5B-6	Chicago IL GO Ser B 4.320% 01/01/11		01/01/2011	Maturity		2,210,000	2,210,000	2,210,000	2,210,000						2,210,000				47,736	01/01/2011	1FE
544565-AA-2	Los Angeles CA GO Impt Bd Act 1915 Assmt		03/02/2011	Call 104.9999		36,731	34,982	34,982	34,982		1,749		1,749		36,731				1,483	09/02/2015	1FE
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,246,731	2,244,982	2,244,982	2,244,982		1,749		1,749		2,246,731				49,219	XXX	XXX
3128H6-DC-5	FHLMC Pool #E98199 3.500% 08/15/18		03/01/2011	Paydown		282,356	282,356	258,753	267,682		14,674		14,674		282,356				1,509	08/15/2018	1
3128H7-B7-6	FHLMC Pool #E99062 3.500% 09/15/18		03/01/2011	Paydown		22,683	22,683	21,372	21,826		858		858		22,683				132	09/15/2018	1
3128H7-G3-0	FHLMC Pool #E99218 3.500% 09/15/18		03/01/2011	Paydown		57,540	57,540	54,106	55,379		2,161		2,161		57,540				333	09/15/2018	1
3128H7-K4-3	FHLMC Pool #E99315 3.500% 10/15/18		03/01/2011	Paydown		22,024	22,024	20,709	21,168		856		856		22,024				129	10/15/2018	1
3128H7-K7-6	FHLMC Pool #E99318 3.500% 09/15/18		03/01/2011	Paydown		135,567	135,567	127,475	130,383		5,184		5,184		135,567				548	09/15/2018	1
3128H7-MX-7	FHLMC Pool #E99374 3.500% 10/15/18		03/01/2011	Paydown		168,921	168,921	158,839	162,294		6,627		6,627		168,921				944	10/15/2018	1
3128H7-NH-1	FHLMC Pool #E99392 3.500% 09/15/18		03/01/2011	Paydown		238,386	238,386	223,487	229,172		9,214		9,214		238,386				1,304	09/15/2018	1
3128HJ-AD-8	FHLMC Gold PC Pool #W30004 7.450% 05/1		03/01/2011	Paydown		116,249	116,249	110,530	112,636		3,613		3,613		116,249				1,447	05/15/2021	1
312903-HR-1	FHLMC REMIC Ser 113-C 8.500% 05/15/21		02/15/2011	Paydown		348	348	357	350		(1)		(1)		348				5	12/16/2019	1
312904-AU-9	FHLMC REMIC Ser 181-E 7.000% 08/15/21		02/15/2011	Paydown		22,466	22,466	22,794	22,564		(98)		(98)		22,466				242	06/15/2016	1
312904-F7-5	FHLMC REMIC Ser 1022-J 6.000% 12/15/20		03/01/2011	Paydown		13,719	13,719	13,545	13,577		142		142		13,719				180	12/15/2020	1
312904-N2-7	FHLMC REMIC Ser 1030 F 9.000% 12/15/20		03/01/2011	Paydown		1,540	1,540	1,629	1,616		(76)		(76)		1,540				23	11/01/2020	1
312905-RA-2	FHLMC REMIC Ser 1070-H 7.500% 04/15/21		03/01/2011	Paydown		35,666	35,666	36,625	36,066		(400)		(400)		35,666				497	04/01/2016	1
312905-YJ-5	FHLMC REMIC Ser 1077-E 9.000% 05/15/21		03/01/2011	Paydown		3,754	3,754	3,804	3,762		(9)		(9)		3,754				57	04/01/2021	1
312906-E5-5	FHLMC REMIC Ser 1116-XA 8.400% 08/15/2		03/01/2011	Paydown		6,262	6,262	6,026	6,162		100		100		6,262				76	08/15/2021	1
312906-LL-2	FHLMC REMIC Ser 1110-Z 8.500% 07/15/21		03/01/2011	Paydown		24,631	24,631	25,610	25,116		(485)		(485)		24,631				354	07/01/2021	1
312913-ZE-9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2		03/01/2011	Paydown		27,069	27,069	27,765	27,504		(436)		(436)		27,069				363	12/01/2022	1
312915-UF-6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23		03/01/2011	Paydown		23,161	23,161	23,825	23,573		(412)		(412)		23,161				240	05/01/2023	1
31294K-UC-7	FHLMC Gold PC Pool #E01479 3.500% 09/1		03/01/2011	Paydown		151,327	151,327	142,436	145,668		5,659		5,659		151,327				758	09/15/2018	1
31339D-SE-9	FHLMC REMIC Ser 2416 PV 6.000% 02/15/3		03/01/2011	Paydown		242,723	242,723	245,074	243,334		(611)		(611)		242,723				2,169	12/01/2031	1
31339G-JU-6	FHLMC REMIC Ser 2367 ZK 6.000% 10/15/3		03/01/2011	Paydown		129,780	129,780	129,456	129,463		318		318		129,780				1,193	10/15/2031	1
3133T3-KF-4	FHLMC REMIC Ser 1628-KZ 6.250% 12/15/2		03/01/2011	Paydown		443,293	443,293	465,717	454,534		(11,242)		(11,242)		443,293				5,018	12/01/2023	1
3133T6-M4-0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26		03/01/2011	Paydown		218,685	218,685	225,451	222,756		(4,071)		(4,071)		218,685				2,436	04/01/2025	1
3133TC-6P-8	FHLMC Structured Ser 2008 M 7.000% 11/		03/01/2011	Paydown		14,253	14,253	14,792	14,591		(338)		(338)		14,253				171	08/01/2026	1
3133TC-AU-2	FHLMC Structured Ser FSPC T-9 A6 6.564		03/01/2011	Paydown		9,136	9,136	8,790	9,080		56		56		9,136				103	03/25/2029	1
3133TD-6W-1	FHLMC Structured Ser T-10 A5 PT 6.410%		03/01/2011	Paydown		608	608	608	608						608				6	05/25/2029	1
3133TE-LG-7	FHLMC REMIC Ser 2064 M 6.000% 06/15/28		03/01/2011	Paydown		23,293	23,293	23,890	23,694		(401)		(401)		23,293				219	05/01/2028	1
3133TH-VM-6	FHLMC REMIC Ser 2113-TE 6.000% 01/15/1		03/01/2011	Paydown		111,571	111,571	104,110	109,831		1,740		1,740		111,571				1,144	01/15/2014	1
3133TK-5S-5	FHLMC REMIC Ser 2136-A 6.000% 03/15/29		03/01/2011	Paydown		29,975	29,975	28,107	28,918		1,058		1,058		29,975				320	03/15/2029	1
313401-LE-9	Federal Home Loan Mtg Corp Ser 17-0060		03/01/2011	Paydown		24	24	26	24						24				1	04/15/2012	1
313401-TB-7	Federal Home Loan Mtg Corp Ser 17-0155		03/01/2011	Paydown		414	414	417	414		1		1		414				9	02/15/2016	1

STATEMENT AS OF MARCH 31, 2011 OF THE NATIONWIDE LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

										Change In Book/Adjusted Carrying Value											
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
313401-TJ-0	Federal Home Loan Mtg Corp Ser 17-0158		03/01/2011	Paydown		104	104	105	104						104				2	03/15/2016	1
313401-VR-9	Federal Home Loan Mtg Corp Ser 17-0189		03/01/2011	Paydown		240	240	236	236		4		4		240				4	09/15/2016	1
31340Y-BH-1	FHLMC REMIC Ser 6-C 9.050% 06/15/19		02/15/2011	Paydown		3,830	3,830	4,041	3,934		(103)		(103)		3,830				66	03/16/2018	1
31340Y-DB-2	FHLMC REMIC Ser 12-A 9.250% 11/15/19		02/15/2011	Paydown		6,162	6,162	6,135	6,126		36		36		6,162				107	11/15/2019	1
31340Y-JX-8	FHLMC REMIC Ser 30-D 9.500% 02/15/20		02/15/2011	Paydown		1,504	1,504	1,504	1,504						1,504				26	02/15/2020	1
31340Y-KF-5	FHLMC REMIC Ser 31-E 7.550% 05/15/20		02/15/2011	Paydown		9,480	9,480	9,579	9,479		1		1		9,480				87	01/16/2016	1
31340Y-QS-1	FHLMC REMIC Ser 46-B 7.800% 09/15/20		02/15/2011	Paydown		7,195	7,195	7,196	7,189		5		5		7,195				68	11/15/2018	1
31340Y-X6-1	FHLMC REMIC Ser 85-C 8.600% 01/15/21		02/15/2011	Paydown		12,055	12,055	11,467	11,810		245		245		12,055				181	01/15/2021	1
31344M-H4-6	Federal Home Loan Mtg Ser 28-2951 10.00		03/01/2011	Paydown		1,176	1,176	1,181	1,169		6		6		1,176				20	08/01/2014	1
31358E-RK-0	FNMA REMIC Ser 1990-72B 9.000% 07/25/2		03/01/2011	Paydown		8,134	8,134	7,942	8,035		99		99		8,134				156	07/25/2020	1
31358G-X4-4	FNMA REMIC Ser 1991-56G 8.600% 06/25/2		03/01/2011	Paydown		5,784	5,784	5,680	5,724		60		60		5,784				84	06/25/2021	1
31358H-GT-6	FNMA REMIC Ser 1991-73A 8.000% 07/25/2		03/01/2011	Paydown		6,737	6,737	6,472	6,628		109		109		6,737				115	07/25/2021	1
31358H-H4-0	FNMA REMIC Ser 1991-98J 8.000% 08/25/2		03/01/2011	Paydown		6,355	6,355	6,550	6,425		(70)		(70)		6,355				87	08/01/2021	1
31358J-HU-8	FNMA REMIC Ser 1991-113 ZE 7.500% 09/2		03/01/2011	Paydown		3,960	3,960	4,075	4,023		(63)		(63)		3,960				37	09/01/2021	1
31358M-Q4-9	FNMA REMIC G1992-42 Z 7.000% 07/25/22		03/01/2011	Paydown		23,811	23,811	23,648	23,655		157		157		23,811				296	07/25/2022	1
31358N-5B-4	FNMA REMIC Ser 1992-124 PZ 7.000% 07/2		03/01/2011	Paydown		117,747	117,747	121,143	119,442		(1,695)		(1,695)		117,747				1,209	07/01/2022	1
31359B-DN-4	FNMA REMIC Ser 1993-115G 5.500% 07/25/		03/01/2011	Paydown		88,986	88,986	81,075	86,102		2,884		2,884		88,986				831	07/25/2023	1
31359B-ZK-6	FNMA REMIC Ser 1993-119GA 6.500% 07/25		03/01/2011	Paydown		20,029	20,029	19,766	19,883		146		146		20,029				221	07/25/2023	1
31359E-AT-8	FNMA REMIC Ser 1993-167GA 7.000% 09/25		03/01/2011	Paydown		139,494	139,494	143,159	139,134		360		360		139,494				1,775	12/01/2011	1
31359E-YL-9	FNMA REMIC Ser 1993-199PF 6.500% 10/25		03/01/2011	Paydown		102,565	102,565	104,295	102,598		(34)		(34)		102,565				1,111	07/01/2015	1
31359F-DE-5	FNMA REMIC Ser 1993-202M 6.500% 11/25/		03/01/2011	Paydown		394,353	394,353	404,980	394,879		(526)		(526)		394,353				3,947	06/01/2014	1
31359G-DE-3	FNMA REMIC Ser 1993-225 Cl UB 6.500% 1		03/01/2011	Paydown		35,399	35,399	35,968	35,832		(433)		(433)		35,399				384	12/01/2023	1
31359G-P3-4	FNMA REMIC Ser 1994-37L 6.500% 03/25/2		03/01/2011	Paydown		87,551	87,551	88,902	87,817		(266)		(266)		87,551				970	03/01/2024	1
31359K-ZR-1	FNMA Ser 1996-45 Cl K 7.000% 09/25/21		03/01/2011	Paydown		36,896	36,896	37,634	37,482		(586)		(586)		36,896				477	09/01/2021	1
31359P-DJ-2	FNMA ACES Ser 1997-M2 Cl Z 7.125% 01/1		03/01/2011	Paydown		1,326	1,326	1,425	1,421		(94)		(94)		1,326				16	01/01/2032	1
31359Q-UN-2	FNMA REMIC Ser 1997-56 Z 7.000% 09/18/		03/01/2011	Paydown		43,877	43,877	44,647	44,309		(433)		(433)		43,877				411	08/01/2027	1
31359T-6P-8	FNMA Ser 1998-37 Cl VZ 6.000% 06/17/28		03/01/2011	Paydown		230,824	230,824	237,675	234,166		(3,342)		(3,342)		230,824				2,160	04/01/2023	1
31359U-TL-9	FNMA REMIC Ser 1998-54C 6.000% 09/18/2		03/01/2011	Paydown		74,627	74,627	74,907	74,698		(71)		(71)		74,627				623	04/01/2028	1
31359V-BH-5	FNMA Ser 1998-73 Cl MZ 6.300% 10/17/38		03/01/2011	Paydown		542,480	542,480	556,487	551,046		(8,565)		(8,565)		542,480				5,670	04/01/2038	1
31359X-FH-7	FNMA REMIC Ser 1999-62 A6 7.790% 04/04		03/01/2011	Paydown		224,901	224,901	228,847	228,286		(3,385)		(3,385)		224,901				700	04/04/2031	1
313602-3E-2	FNMA REMIC Ser 1989-67D 9.000% 10/25/1		03/01/2011	Paydown		8,074	8,074	8,047	8,031		42		42		8,074				104	10/25/2019	1
313602-DV-3	FNMA REMIC Ser 1988-15A 9.000% 06/25/1		03/01/2011	Paydown		6,305	6,305	6,382	6,331		(26)		(26)		6,305				100	05/01/2018	1
313602-GQ-1	FNMA REMIC Ser 1988-25B 9.250% 10/25/1		03/01/2011	Paydown		6,689	6,689	7,077	6,856		(167)		(167)		6,689				106	08/01/2016	1
313602-QA-5	FNMA REMIC Ser 1989-19A 10.300% 04/25/1		03/01/2011	Paydown		5,006	5,006	5,128	4,983		23		23		5,006				96	10/01/2011	1
313602-W4-2	FNMA REMIC Ser 1989-62G 8.600% 10/25/1		03/01/2011	Paydown		5,454	5,454	5,463	5,456		(2)		(2)		5,454				83	10/25/2019	1
313603-2H-4	FNMA REMIC Ser 1990-35E 9.500% 04/25/2		03/01/2011	Paydown		132	132	140	134		(2)		(2)		132				2	04/01/2020	1
313603-GW-6	FNMA REMIC Ser 1989-86E 8.750% 11/25/1		03/01/2011	Paydown		1,858	1,858	1,840	1,846		12		12		1,858				31	12/01/2018	1
313603-JJ-2	FNMA REMIC Ser 1989-90E 8.700% 12/25/1		03/01/2011	Paydown		2,745	2,745	2,895	2,815		(70)		(70)		2,745				46	11/01/2019	1
313603-YL-0	FNMA REMIC Ser 1990-16E 9.000% 03/25/2		03/01/2011	Paydown		4,720	4,720	4,787	4,722		(2)		(2)		4,720				60	03/01/2020	1
31360A-KJ-4	FNMA PTC Pool # 297 13.750% 11/25/11		03/01/2011	Paydown		37	37	37	37						37				1	11/25/2011	1
31362X-A2-0	FNMA DUS Pool # 73825 7.220% 01/25/22		03/01/2011	Paydown		135,627	135,627	155,377	149,409		(13,782)		(13,782)		135,627				1,636	01/25/2022	1
31366W-FE-7	FNMA Pool # 160465 6.160% 08/25/13		03/01/2011	Paydown		11,895	11,895	12,999	12,303		(407)		(407)		11,895				122	08/25/2013	1
31371K-U9-0	FNMA Pool #254508 5.000% 11/25/12		03/01/2011	Paydown		220,156	220,156	227,105	221,914		(1,758)		(1,758)		220,156				1,766	11/25/2012	1
31377M-AP-6	FNMA DUS Pool #380814 6.030% 12/25/19		03/01/2011	Paydown		14,062	14,062	15,092	14,648		(587)		(587)		14,062				142	12/25/2019	1
31377M-Y7-0	FNMA DUS Pool #381534 6.585% 04/25/24		03/01/2011	Paydown		26,808	26,808	29,656	28,854		(2,046)		(2,046)		26,808				295	04/25/2024	1
31377Q-ML-3	FNMA DUS Pool #383863 6.850% 07/25/18		03/01/2011	Paydown		27,589	27,589	30,654	29,409		(1,820)		(1,820)		27,589				316	07/25/2018	1
31377R-JL-5	FNMA DUS Pool # 384667 7.090% 01/25/27		03/01/2011	Paydown		46,105	46,105	50,651	49,753		(3,648)		(3,648)		46,105				546	01/25/2027	1
31377R-U7-3	FNMA DUS Pool #385006 6.390% 04/25/12		03/01/2011	Paydown		7,999	7,999	8,791	8,141		(141)		(141)		7,999				92	04/25/2012	1
31377S-B3-1	FNMA DUS Pool #385358 5.900% 08/25/12		03/01/2011	Paydown		21,433	21,433	23,281	21,828		(396)		(396)		21,433				226	08/25/2012	1
31377T-KU-9	FNMA DUS Pool #386507 5.690% 11/25/18		03/01/2011	Paydown		29,757	29,757	30,808	30,295		(538)		(538)		29,757				283	11/25/2018	1
31377T-XE-1	FNMA DUS Pool #386877 4.990% 04/25/19		03/01/2011	Paydown		25,256	25,256	24,203	24,591		665		665		25,256				224	04/25/2019	1
31377U-FK-4	FNMA DUS Pool #387270 5.450% 03/25/35		03/01/2011	Paydown		15,724	15,724	15,815	15,794		(70)		(70)		15,724				143	03/25/2035	1
31381H-TQ-9	FNMA DUS Pool # 461459 5.450% 11/25/23		03/01/2011	Paydown		100,719	100,719	103,662	102,655		(1,936)		(1,936)		100,719				916	11/25/2023	1
31381H-TR-7	FNMA DUS Pool #461460 5.350% 09/25/23		03/01/2011	Paydown		30,234	30,234	31,066	30,778		(543)		(543)		30,234				279	09/25/2023	1
31381M-PR-0	FNMA Pool #464932 4.340% 04/25/20		03/01/2011	Paydown		39,528	39,528	42,665	42,622		(3,094)		(3,094)		39,528				311	04/25/2020	1
31381M-X2-6	FNMA Pool #465197 4.270% 05/25/20		03/01/2011	Paydown		26,604	26,604	28,541	28,514		(1,911)		(1,911)		26,604				206	05/25/2020	1
31381N-K9-3	FNMA Pool #465720 4.030% 10/25/20		03/01/2011	Paydown		30,498	30,498	32,193	32,171		(1,673)		(1,673)		30,498				221	10/25/2020	1
31381N-WH-2	FNMA Pool #466048 3.680% 09/25/20		03/01/2011	Paydown		25,943	25,943	26,770	26,761		(817)		(817)		25,943				170	09/25/2020	1
31384V-QL-9	FNMA Pool #535159 7.000% 02/25/30		03/01/2011	Paydown		33,419	33,419	32,346	32,386		1,033		1,033		33,419				361	02/25/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31392C-PT-5	FNMA Ser 2002-21 Cl PE 6.500% 04/25/32		03/01/2011	Paydown		70,190	70,190	72,230	71,788		(1,598)		(1,598)		70,190				718	01/01/2032	1
31392E-4S-6	FNMA Ser 2002-72 Cl DA 5.500% 11/25/17		03/01/2011	Paydown		181,018	181,018	186,222	182,369		(1,351)		(1,351)		181,018				1,575	10/01/2017	1
31392E-F5-4	FNMA REMIC Ser 2002-65 Cl HC 5.000% 10		03/01/2011	Paydown		46,742	46,742	47,114	46,824		(82)		(82)		46,742				366	11/01/2016	1
31392E-FH-8	FNMA REMIC Ser 2002-55 Cl VB 5.500% 08		03/01/2011	Paydown		2,174,813	2,174,813	2,229,863	2,170,572		4,242		4,242		2,174,813				22,326	07/01/2011	1
31392E-HX-1	FNMA REMIC Ser 2002-53 Cl PD 6.000% 01		03/01/2011	Paydown		121,395	121,395	126,114	122,353		(959)		(959)		121,395				1,185	06/01/2012	1
31392E-SX-9	FNMA REMIC Ser 2002-59 Cl B 5.500% 09/		03/01/2011	Paydown		25,476	25,476	26,487	26,053		(577)		(577)		25,476				226	06/01/2017	1
31392F-JK-4	FNMA REMIC Ser 2002-73 Cl PE 5.500% 10		03/01/2011	Paydown		722,307	722,307	728,288	721,324		982		982		722,307				6,121	04/01/2013	1
31392G-DK-8	FNMA Ser 2002-90 Cl PD 4.000% 10/25/32		03/01/2011	Paydown		127,998	127,998	130,878	129,904		(1,906)		(1,906)		127,998				733	04/01/2016	1
31392H-LS-0	FNMA REMIC Ser 2003-10 Cl HY 5.000% 11		03/01/2011	Paydown		294,882	294,882	297,094	294,001		882		882		294,882				2,291	04/01/2011	1
31392H-LU-5	FNMA REMIC Ser 2003-10 Cl HT 5.000% 11		03/01/2011	Paydown		397,701	397,701	409,197	397,310		391		391		397,701				3,090	04/01/2011	1
31392H-QG-1	FNMA REMIC Ser 2003-11 Cl DB 5.000% 04		03/01/2011	Paydown		387,552	387,552	396,090	388,070		(518)		(518)		387,552				3,126	02/01/2012	1
31392H-WZ-2	FNMA REMIC Ser 2003-3 Cl HA 5.000% 09/		02/01/2011	Paydown		197,584	197,584	202,732	197,157		427		427		197,584				910	02/01/2011	1
31392J-2U-2	FNMA REMIC Ser 2003-21 Cl MA 4.000% 02		03/01/2011	Paydown		438,755	438,755	439,989	437,939		816		816		438,755				2,840	11/01/2011	1
31392J-NH-8	FNMA REMIC Ser 2003-15 Cl WC 4.000% 12		03/01/2011	Paydown		676,533	676,533	678,224	675,095		1,437		1,437		676,533				5,507	07/01/2011	1
31392J-YQ-6	FNMA REMIC Tr Ser 2003 W3 Cl 2A5 5.356		03/01/2011	Paydown		29,146	29,146	29,638	29,502		(356)		(356)		29,146				260	06/01/2032	1
31392T-WT-0	FHLMC REMIC Ser 2478 JF 6.000% 08/15/2		03/01/2011	Paydown		58,431	58,431	60,860	59,316		(885)		(885)		58,431				519	12/01/2021	1
31392U-KL-7	FHLMC REMIC Ser 2504 N 5.500% 09/15/1		03/01/2011	Paydown		444,335	444,335	453,985	447,297		(2,963)		(2,963)		444,335				3,814	09/01/2017	1
31392U-MQ-4	FHLMC REMIC Ser 2503 BH 5.500% 09/15/1		03/01/2011	Paydown		224,581	224,581	231,705	226,400		(1,819)		(1,819)		224,581				2,001	09/01/2017	1
31392V-7G-1	FHLMC REMIC Ser 2498 BM 5.500% 09/15/1		03/01/2011	Paydown		35,879	35,879	36,883	36,181		(302)		(302)		35,879				355	03/01/2017	1
31392V-SN-3	FHLMC REMIC Ser 2496 BK 5.500% 09/15/1		03/01/2011	Paydown		160,984	160,984	166,014	162,473		(1,489)		(1,489)		160,984				1,423	03/01/2017	1
31392W-4L-1	FHLMC REMIC Ser 2508 Cl UL 5.000% 12/1		03/01/2011	Paydown		182,729	182,729	187,313	182,915		(186)		(186)		182,729				1,709	09/01/2011	1
31392W-JM-3	FHLMC REMIC Ser 2509 Cl TV 5.500% 04/1		03/01/2011	Paydown		119,442	119,442	121,794	119,666		(224)		(224)		119,442				1,097	07/01/2013	1
31392W-MB-3	FHLMC REMIC Ser 2515 Cl KB 5.000% 10/1		03/01/2011	Paydown		108,905	108,905	110,981	109,544		(639)		(639)		108,905				855	09/01/2017	1
31392X-6X-1	FHLMC REMIC Ser 2517 Cl BH 5.500% 10/1		03/01/2011	Paydown		260,047	260,047	267,402	262,050		(2,003)		(2,003)		260,047				2,264	09/01/2017	1
31393B-PG-4	FNMA REMIC Ser 2003-32 Cl KB 5.000% 03		03/01/2011	Paydown		197,201	197,201	202,131	197,210		(9)		(9)		197,201				1,695	11/01/2011	1
31393B-RF-4	FNMA REMIC Ser 2003-37 Cl PD 5.250% 05		03/01/2011	Paydown		1,961,315	1,961,315	1,857,733	1,911,897		49,418		49,418		1,961,315				15,484	05/25/2032	1
31393C-PD-9	FNMA REMIC Ser 2003-55 Cl CD 5.000% 06		03/01/2011	Paydown		134,175	134,175	132,771	133,311		864		864		134,175				1,078	06/25/2023	1
31393D-J6-9	FNMA REMIC Ser 2003-59 Cl VJ 5.000% 08		03/01/2011	Paydown		27,287	27,287	27,586	27,343		(55)		(55)		27,287				228	09/01/2013	1
31393D-TX-9	FNMA REMIC Ser 2003-W10 Cl 1A4 4.505%		03/01/2011	Paydown		98,193	98,193	98,189	98,061		132		132		98,193				673	06/25/2043	1
31393E-LF-4	FNMA REMIC Ser 2003-W12 Cl 1A8 4.550%		03/01/2011	Paydown		389,949	389,949	377,850	381,199		8,750		8,750		389,949				2,968	06/25/2043	1
31393E-MH-9	FNMA REMIC Ser 2003-84 Cl PV 5.000% 08		03/01/2011	Paydown		51,683	51,683	48,275	50,540		1,143		1,143		51,683				573	08/25/2023	1
31393F-4B-9	FHLMC REMIC Ser 2528 Cl KM 5.500% 11/1		03/01/2011	Paydown		402,876	402,876	409,960	405,366		(2,490)		(2,490)		402,876				3,476	03/01/2022	1
31393F-LU-8	FHLMC REMIC Ser 2527 Cl BP 5.000% 11/1		03/01/2011	Paydown		132,991	132,991	134,778	133,456		(464)		(464)		132,991				1,100	11/01/2017	1
31393G-CY-8	FHLMC REMIC Ser 2545 Cl NG 5.500% 03/1		03/01/2011	Paydown		267,066	267,066	271,656	267,012		54		54		267,066				2,220	05/01/2012	1
31393H-6S-6	FHLMC REMIC Ser 2543 Cl AN 5.000% 12/1		03/01/2011	Paydown		362,021	362,021	358,854	360,573		1,448		1,448		362,021				3,025	12/15/2017	1
31393H-MG-4	FHLMC REMIC Ser 2547 Cl HB 5.000% 08/1		02/01/2011	Paydown		375,710	375,710	386,981	375,240		469		469		375,710				2,588	02/01/2011	1
31393J-RQ-3	FHLMC REMIC Ser 2578 Cl DA 4.500% 09/1		03/01/2011	Paydown		213,065	213,065	207,439	212,359		705		705		213,065				1,296	09/15/2016	1
31393J-VX-3	FHLMC REMIC Ser 2561 Cl AE 5.000% 05/1		03/01/2011	Paydown		268,335	268,335	271,186	268,209		126		126		268,335				2,106	06/01/2012	1
31393J-YW-2	FHLMC REMIC Ser 2561 Cl UE 5.500% 06/1		03/01/2011	Paydown		279,087	279,087	282,194	279,828		(742)		(742)		279,087				2,393	11/01/2013	1
31393K-SH-9	FHLMC REMIC Ser 2575 Cl MV 5.500% 08/1		03/01/2011	Paydown		80,403	80,403	78,643	79,225		1,178		1,178		80,403				738	08/15/2024	1
31393L-N3-3	FHLMC REMIC Ser 2564 Cl OU 5.500% 07/1		03/01/2011	Paydown		518,843	518,843	538,624	520,995		(2,152)		(2,152)		518,843				4,611	04/01/2013	1
31393N-MC-0	FHLMC REMIC Ser 2590 Cl TY 5.500% 09/1		03/01/2011	Paydown		1,011,535	1,011,535	1,011,535	1,011,535						1,011,535				8,714	09/15/2032	1
31393P-H5-6	FHLMC REMIC Ser 2602 Cl BL 5.500% 05/1		03/01/2011	Paydown		309,887	309,887	319,837	311,745		(1,858)		(1,858)		309,887				2,692	08/01/2013	1
31393P-LN-2	FHLMC REMIC Ser 2602 Cl WB 5.000% 09/1		03/01/2011	Paydown		330,609	330,609	335,620	330,391		218		218		330,609				3,941	11/01/2011	1
31393P-NE-0	FHLMC REMIC Ser 2600 Cl MD 5.500% 06/1		03/01/2011	Paydown		274,360	274,360	272,731	273,488		871		871		274,360				2,435	06/15/2032	1
31393Q-2E-1	FHLMC REMIC Ser 2594 Cl QD 5.000% 08/1		03/01/2011	Paydown		3,196,956	3,196,956	3,264,892	3,193,481		3,475		3,475		3,196,956				22,775	05/01/2011	1
31393Q-2X-9	FHLMC REMIC Ser 2594 Cl TE 5.500% 12/1		03/01/2011	Paydown		2,876,957	2,876,957	2,929,832	2,885,186		(8,229)		(8,229)		2,876,957				23,687	11/01/2014	1
31393R-4P-2	FHLMC REMIC Ser 2617 Cl BG 4.000% 11/1		03/01/2011	Paydown		474,684	474,684	466,377	471,704		2,980		2,980		474,684				2,985	11/15/2030	1
31393T-MX-1	FNMA REMIC Ser 2003-97 Cl DE 5.000% 11		03/01/2011	Paydown		724,133	724,133	734,316	722,832		1,301		1,301		724,133				6,387	02/01/2012	1
31393V-UG-4	FHLMC REMIC Ser 2639 Cl JE 5.000% 01/1		03/01/2011	Paydown		180,103	180,103	177,796	179,280		823		823		180,103				2,251	01/15/2032	1
31393W-MJ-5	FHLMC REMIC Ser 2644 Cl AY 5.000% 10/1		03/01/2011	Paydown		1,897,148	1,897,148	1,908,412	1,894,341		2,807		2,807		1,897,148				14,158	08/01/2011	1
31393X-3U-9	FNMA REMIC Ser 2004-W4 Cl A15 5.500% 0		03/01/2011	Paydown		628,377	628,377	637,213	628,669		(292)		(292)		628,377				5,753	09/01/2013	1
31393X-VG-9	FNMA REMIC Ser 2004-W3 Cl A5 5.500% 05		03/01/2011	Paydown		468,922	468,922	475,956	470,072		(1,151)		(1,151)		468,922				3,930	07/01/2015	1
31394A-XM-3	FNMA Grantor Tr Ser 2004-T4 Cl AI9 5.4		03/19/2011	Paydown		387,398	387,398	389,831	390,492		(3,094)		(3,094)		387,398				(99,472)	08/25/2034	1
31394B-MC-5	FNMA REMIC Ser 2004-89 Cl AP 4.500% 10		03/01/2011	Paydown		47,912	47,912	44,693	46,294		1,618		1,618		47,912				303	10/25/2022	1
31394D-JW-1	FNMA REMIC Ser 2005-W2 Cl A8 5.410% 05		03/01/2011	Paydown		300,278	300,278	298,369	298,524		1,754		1,754		300,278				2,581	05/25/2035	1
31394H-2H-3	FHLMC REMIC Ser 2662 Cl B 5.000% 09/15		03/01/2011	Paydown		130,482	130,482	132,929	131,157		(675)		(675)		130,482				924	09/01/2013	1
31394H-4W-8	FHLMC REMIC Ser 2664 Cl AY 5.000% 08/1		03/01/2011	Paydown		1,274,141	1,274,141	1,181,368	1,236,990		37,151		37,151		1,274,141				9,655	08/15/2023	1
31394H-C4-1	FHLMC REMIC Ser 2669 Cl PG 5.500% 05/1		03/01/2011	Paydown		388,886	388,886	396,664	389,546		(660)		(660)		388,886				3,277	09/01/2013	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31394H-ZZ-7	FHLMC REMIC Ser 2672 Cl XB 5.500% 09/1		03/01/2011	Paydown		324,842	324,842	333,775	330,556		(5,714)		(5,714)		324,842				2,764	03/01/2023	1
31394J-JQ-1	FHLMC REMIC Ser 2673 Cl NC 5.500% 05/1		03/01/2011	Paydown		235,581	235,581	239,703	235,436		145		145		235,581				2,075	12/01/2011	1
31394J-M2-0	FHLMC REMIC Ser 2676 Cl JC 5.500% 10/1		03/01/2011	Paydown		571,428	571,428	580,803	572,200		(771)		(771)		571,428				5,025	03/01/2014	1
31394K-AE-4	FHLMC REMIC Ser 2687 Cl PG 5.500% 03/1		03/01/2011	Paydown		545,869	545,869	524,461	539,611		6,258		6,258		545,869				4,641	03/15/2032	1
31394K-MW-1	FHLMC REMIC Ser 2686 Cl JH 5.500% 07/1		03/01/2011	Paydown		210,575	210,575	212,417	210,706		(131)		(131)		210,575				1,864	11/01/2014	1
31394M-YB-0	FHLMC REMIC Ser 2720 Cl PC 5.000% 12/1		03/01/2011	Paydown		181,839	181,839	169,281	175,181		6,658		6,658		181,839				1,900	12/15/2023	1
31394R-7E-3	FHLMC REMIC Ser 2751 Cl ND 5.000% 04/1		03/01/2011	Paydown		137,167	137,167	134,938	136,619		549		549		137,167				1,141	04/15/2029	1
31394V-CY-4	FHLMC REMIC Ser 2005-117 Cl AU 5.500%		03/01/2011	Paydown		490,531	490,531	485,012	487,394		3,137		3,137		490,531				4,489	07/25/2034	1
31394W-AB-4	FHLMC REMIC Ser 2788 Cl VD 5.000% 04/1		03/01/2011	Paydown		70,568	70,568	64,878	69,028		1,539		1,539		70,568				589	04/15/2026	1
31394X-Y7-5	FHLMC REMIC Ser 2798 Cl Z 5.000% 05/15		03/16/2011	Morgan Stanley & Co Inc		28,206,717	26,823,624	26,641,553	26,314,707		761		761		26,647,988		1,558,729	1,558,729	407,031	05/15/2034	1
31394Y-2W-3	FHLMC REMIC Ser 2800 Cl VE 5.500% 07/1		03/01/2011	Paydown		3,215,509	3,215,509	3,187,374	3,206,153		9,357		9,357		3,215,509				29,827	07/15/2023	1
31395E-4R-5	FHLMC REMIC Ser 2837 Cl ED 5.000% 08/1		03/01/2011	Paydown		413,570	413,570	403,748	408,068		5,502		5,502		413,570				3,103	08/15/2019	1
31395E-6Y-8	FHLMC REMIC Ser 2849 Cl AH 5.000% 05/1		03/01/2011	Paydown		808,574	808,574	822,976	809,330		(756)		(756)		808,574				6,404	10/01/2012	1
31395J-MG-8	FHLMC REMIC Ser 2892 Cl AD 5.000% 11/1		03/01/2011	Paydown		93,164	93,164	93,106	93,039		125		125		93,164				1,060	11/15/2024	1
31395M-QS-1	FHLMC REMIC Ser 2935 Cl LM 4.500% 02/1		03/01/2011	Paydown		202,928	202,928	192,908	196,016		6,912		6,912		202,928				1,345	02/15/2035	1
31396U-P6-1	FHLMC REMIC Ser 3188 Cl ZK 5.000% 07/1		02/24/2011	Bank of America BISD Dealer		15,728,400	15,326,090	15,540,255	15,398,528		(1,811)		(1,811)		15,523,641		204,759	204,759	192,458	07/15/2036	1
31396U-QH-6	FHLMC REMIC Ser 3181 Cl AB 6.500% 04/1		03/01/2011	Paydown		527,190	527,190	535,016	528,910		(1,720)		(1,720)		527,190				7,216	02/01/2012	1
31398C-BN-7	FHLMC REMIC Ser 3515 Cl ZA 5.000% 03/1		02/17/2011	Bank of America BISD Dealer		15,529,724	15,395,018	15,575,023	15,417,099		(2,896)		(2,896)		15,541,697		(11,973)	(11,973)	174,535	03/15/2039	1
31402Q-NR-8	FNMA Pool #734900 3.500% 08/25/18		03/01/2011	Paydown		11,078	11,078	10,184	10,462		615		615		11,078				64	08/25/2018	1
31403A-WY-7	FNMA Pool #743263 3.500% 10/25/18		03/01/2011	Paydown		364,491	364,491	339,887	348,293		16,198		16,198		364,491				1,816	10/25/2018	1
31405E-6P-5	FNMA Pool #787578 6.000% 07/25/35		03/01/2011	Paydown		174,617	174,617	178,573	178,370		(3,753)		(3,753)		174,617				1,917	07/25/2035	1
31406J-Y8-0	FNMA Pool #811735 4.000% 03/25/20		03/01/2011	Paydown		53,346	53,346	50,621	51,323		2,024		2,024		53,346				319	03/25/2020	1
31411D-FZ-7	FNMA Pool #904784 5.570% 12/25/36		03/01/2011	Paydown		2,399	2,399	2,409	2,409		(10)		(10)		2,399				22	12/25/2036	1
31412P-GX-3	FNMA Pool #930914 4.000% 04/25/39		03/01/2011	Paydown		470,066	470,066	468,817	468,815		1,250		1,250		470,066				2,141	04/25/2039	1
31414U-2A-5	FNMA Pool #976969 6.000% 02/25/38		03/01/2011	Paydown		317,838	317,838	316,547	316,544		1,294		1,294		317,838				3,284	02/25/2038	1
31414U-XN-3	FNMA Pool #976885 6.000% 04/25/38		03/01/2011	Paydown		156,596	156,596	157,428	157,392		(796)		(796)		156,596				1,351	04/25/2038	1
31416H-ZM-0	FNMA Pool #AA0747 4.000% 03/25/39		03/01/2011	Paydown		432,654	432,654	426,553	426,679		5,975		5,975		432,654				2,762	03/25/2039	1
31418X-EJ-3	FNMA Pool #AD9136 4.000% 08/25/40		03/01/2011	Paydown		4,018,878	4,018,878	4,100,511	4,099,554		(80,676)		(80,676)		4,018,878				18,141	08/25/2040	1
31418X-TT-5	FNMA Pool #AD9561 4.000% 08/25/40		03/01/2011	Paydown		2,531,953	2,531,953	2,584,570	2,583,970		(52,017)		(52,017)		2,531,953				12,590	08/25/2040	1
31419A-DT-1	FNMA Pool #AE0113 4.000% 07/25/40		03/01/2011	Paydown		609,356	609,356	609,808	609,801		(445)		(445)		609,356				3,473	07/25/2040	1
31419F-SN-7	FNMA Pool #AE5024 4.000% 12/25/40		03/01/2011	Paydown		547,467	547,467	547,360	547,355		112		112		547,467				3,254	12/25/2040	1
38373Y-UR-3	GNMA Ser 2003-2 Cl PB 5.500% 03/20/32		03/01/2011	Paydown		153,586	153,586	153,970	153,308		278		278		153,586				1,363	03/01/2013	1
38374B-VY-6	GNMA Ser 2003-66 Cl MV 5.500% 09/20/23		03/01/2011	Paydown		103,283	103,283	102,314	102,623		660		660		103,283				948	09/20/2023	1
38374C-YT-2	GNMA Ser 2003-84 Cl PB 5.500% 11/20/32		03/01/2011	Paydown		324,877	324,877	323,659	323,873		1,004		1,004		324,877				2,805	11/20/2032	1
3837H0-YE-7	GNMA REMIC Ser 1996-24 Cl D 7.500% 11/		03/01/2011	Paydown		21,374	21,374	22,549	22,330		(957)		(957)		21,374				254	11/01/2026	1
454622-PV-7	Indiana Bd Bk Rev Ser A 4.520% 01/15/1		01/15/2011	Maturity		4,255,000	4,255,000	4,255,000	4,255,000						4,255,000				96,163	01/15/2011	1FE
649870-ED-0	New York St Hsg Fin Agy Rev Taxable Econ		03/15/2011	Maturity		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				22,700	03/15/2011	1FE
677555-WU-4	Ohio St Econ Development Rev Taxable Ohi		03/01/2011	Call 100.0000		110,000	110,000	110,000	110,000						110,000				1,378	06/01/2019	1FE
677555-WY-6	Ohio St Econ Development Rev Enterprise		03/01/2011	Call 100.0000		100,000	100,000	100,000	100,000						100,000				1,213	06/01/2014	1FE
677555-XD-1	Ohio St Econ Development Rev Taxable Ohi		03/01/2011	Redemption 100.0000		110,000	110,000	110,000	110,000						110,000				1,524	12/01/2021	1FE
67884R-BP-4	Oklahoma Dev Fin Auth Ind Rev Taxable Mi		01/01/2011	Maturity		1,135,000	1,135,000	1,135,000	1,135,000						1,135,000				26,105	01/01/2011	1FE
911760-GT-7	Vendee Mtg Tr REMIC Ser 1995-3 1Z 7.25		03/01/2011	Paydown		143,580	143,580	148,825	146,827		(3,246)		(3,246)		143,580				1,570	09/01/2025	1
911760-LQ-7	Vendee Mtg Tr REMIC Ser 1998-2 Cl 1G 6		03/01/2011	Paydown		81,697	81,697	84,049	83,308		(1,611)		(1,611)		81,697				844	05/01/2028	1
3199999. Bonds - U.S. Special Revenues						118,599,087	116,678,978	117,142,496	116,276,389		(15,757)		(15,757)		116,847,572		1,751,515	1,751,515	1,236,662	XXX	XXX
000759-CN-8	American Business Fin Svcs Inc Ser 2002-		02/01/2011	Paydown		26,412	26,412	26,409	26,352		60		60		26,412				183	03/15/2019	1Z*
000759-CV-0	American Business Fin Svcs Inc Ser 2002-		01/01/2011	Paydown		37,253	37,253	37,253	29,436	7,764	53		7,817		37,253				183	09/15/2033	5Z*
000780-HW-9	ABN AMRO Mtg Corp Ser 2003-8 Cl A3 4.5		03/01/2011	Paydown		804,797	804,797	778,892	796,955		7,841		7,841		804,797				4,454	06/25/2033	1Z*
000780-HX-7	ABN AMRO Mtg Corp Ser 2003-8 Cl A4 5.2		03/01/2011	Paydown		1,033,734	1,033,734	997,553	1,012,210		21,523		21,523		1,033,734				7,273	06/25/2033	1Z*
000780-JS-6	ABN AMRO Mtg Corp Ser 2003-8 Cl A23 5.		03/01/2011	Paydown		259,361	259,361	260,252	258,835		525		525		259,361				1,754	02/01/2014	1Z*
00103Y-AE-1	AES Red Oak LLC Sec Nt 8.540% 11/30/19		02/28/2011	Redemption 100.0000		29,813	29,813	29,813	29,813						29,813				636	11/30/2019	4FE
00104B-AC-4	AES Eastern Energy LP Ser 1999-A PT Ctf		02/22/2011	Gleacher & Co Sec Inc		5,874,329	6,850,529	6,632,574	6,761,687		(28,455)		(28,455)		6,733,232		(858,903)	(858,903)	399,043	01/02/2017	4FE
00104B-AC-4	AES Eastern Energy LP Ser 1999-A PT Ctf		01/02/2011	Paydown		304,943	304,943	295,241	300,989		3,955		3,955		304,943				13,722	01/02/2017	4FE
00111@-AA-2	AES Hawaii Inc Sr Sec Nt 6.870% 06/30/		03/31/2011	Various		196,100	196,100	191,058	192,646		3,454		3,454		196,100				3,368	06/30/2022	2

STATEMENT AS OF MARCH 31, 2011 OF THE NATIONWIDE LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
00253C-HH-3	Aames Mtg Tr Ser 2001-4 Cl A4 6.030% 0		03/01/2011	Paydown		75,356	75,356	76,238	75,951		(595)		(595)		75,356				749	04/25/2031	1Z*
00442M-AA-5	ACE Securities Corp Ser 2006-SD2 Cl A		03/25/2011	Paydown		104,618	104,618	104,651	104,628		(10)		(10)		104,618				123	07/25/2012	1Z*
00443L-AD-0	ACE Securities Corp Ser 2007-HE1 Cl A2C		03/25/2011	Paydown		20,410	20,410	14,049	14,049		6,362		6,362		20,410				21	01/25/2037	5Z*
007036-RT-5	Adustable Rate Mtg Tr Ser 2005-9 Cl 1A3		01/12/2011	Various															(7,710)	11/25/2035	1Z*
00761H-CL-3	Advanta Business Cd Master Tr Ser 2007-A		03/19/2011	Paydown															23	05/21/2012	3FE
008190-A*-1	NRG Energy Extended TL B2 Nt 1 3.557%		03/31/2011	Redemption 100.0000		1,313	1,313	1,296	1,298		15		15		1,313				12	08/31/2015	3FE
008190-A*-1	NRG Energy Extended TL B2 Nt 1 3.557%		03/31/2011	Tax Free Exchange		467,449	472,555	466,666	467,193		257		257		467,449				4,337	08/31/2015	3FE
009344-B@-0	Aircraft Indbt Repackaging Tr Ctf Cl A		03/02/2011	Redemption 100.0000		312,716	312,716	312,716	312,716						312,716				7,544	03/02/2013	4FE
01449W-AC-0	ALESCO Pfd Fdg Ltd Ser 10A C1B Flt Rt Me		03/23/2011	Paydown		818	818	818	(711)		679		679		818				(10,263)	09/23/2036	5FE
01877K-AB-9	Alliance Pipeline LP Sr Nt 6.996% 12/3		01/12/2011	Various		98,286	98,286	103,420	107,439		(9,153)		(9,153)		98,286					12/31/2019	2FE
01877K-AD-5	Alliance Pipeline LP Sr Nt 4.591% 12/3		01/01/2011	Redemption 100.0000		110,100	110,100	110,100	110,100						110,100					12/31/2025	2FE
02147L-AN-3	Countrywide Alternative Ln Tr Ser 2006-2		03/01/2011	Paydown		243,690	531,044	482,855	482,855						482,855		(239,165)	(239,165)	(79,671)	04/01/2036	5Z*
02148J-AJ-6	Countrywide Alternative Ln Tr Ser 2006-3		03/01/2011	Paydown		119,610	119,610	104,887	104,887		14,723		14,723		119,610				1,093	01/25/2037	3Z*
02149D-AJ-8	Countrywide Alternative Ln Tr Ser 2006-H		03/01/2011	Paydown		148,481	148,481	142,161	142,161		6,320		6,320		148,481				1,322	01/25/2047	4Z*
02149H-AW-0	Countrywide Alternative Ln Tr Ser 2007-2		03/01/2011	Paydown		2,419	2,419	2,146	2,146		273		273		2,419				23	03/25/2037	4Z*
02361D-AB-6	Ameren Ill Co 1st Mtg Bd 6.625% 06/15/		02/16/2011	KeyCorp		2,038,600	2,000,000	2,024,028	2,015,638		(4,928)		(4,928)		2,010,709		27,891	27,891	24,660	06/15/2011	2FE
023771-RN-0	American Airlines Inc ETC Ser F 10.500%		03/15/2011	Various		1,476,000	1,476,000	1,061,222	1,223,513						1,223,513		252,487	252,487	77,490	03/15/2011	5FE
023771-RP-5	American Airlines Inc ETC Ser G2 10.500		03/15/2011	Various		2,238,000	2,238,000	1,409,940	2,198,291		39,709		39,709		2,238,000				117,495	03/15/2011	5FE
023775-AA-7	American Airlines Inc PTC Ser 2005-1 Cl		03/29/2011	Various		296,946	296,946	296,946	296,946						296,946				7,587	03/29/2014	5*
02378F-AA-4	American Airlines Inc PTC Ser 1992-A1		03/11/2011	Various		63,475	63,475	55,783	61,829		1,646		1,646		63,475				2,564	09/11/2011	5FE
02639M-AC-0	American General Mtg Ser 2003-1 Cl A3		03/01/2011	Paydown		97,930	97,930	97,879	97,777		153		153		97,930				(3,884)	06/01/2022	1Z*
02639M-AD-8	American General Mtg Ser 2003-1 Cl M1		03/01/2011	Paydown		38,183	38,183	38,171	38,112		70		70		38,183				(1,603)	12/01/2018	1Z*
02660T-BQ-5	American Home Mtg Inv Tr Ser 2004-3 Cl 6		03/01/2011	Paydown		240,243	240,243	237,353	238,325		1,918		1,918		240,243				1,759	10/25/2034	1Z*
02660T-ER-0	American Home Mtg Inv Tr Ser 2005-2 Cl 5		03/01/2011	Paydown		332,442	332,442	330,842	331,030		1,413		1,413		332,442				2,601	09/25/2035	1Z*
02660T-GB-3	American Home Mtg Inv Tr Ser 2005-3 Cl 3		03/01/2011	Paydown		53,976	53,976	53,976	53,976						53,976				432	09/25/2035	1Z*
026935-AR-7	American Home Mtg Inv Tr Ser 2007-3 Cl 3		03/25/2011	Paydown		253,188	253,188	253,188	253,188						253,188				268	09/25/2027	5Z*
03028P-AA-4	American Transmission Co LLC Sr Nt 7.1		03/15/2011	Various		15,000,000	15,000,000	14,887,200	14,996,846		3,154		3,154		15,000,000				534,375	03/15/2011	1FE
03040#-AA-0	American Water Cap Corp Sr Nt 6.870% 0		03/29/2011	Various		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				171,750	03/29/2011	2
03072S-FY-6	Ameriquest Mtg Sec Inc Ser 2003-5 Cl A6		03/01/2011	Paydown		292,088	292,088	292,076	291,812		277		277		292,088				1,995	04/25/2033	1Z*
031162-AM-2	Amgen Inc Conv Bd 0.125% 02/01/11		02/01/2011	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				6,250	02/01/2011	1FE
03215P-BN-8	Amresco Resdtl Sec Mtg Loan 1997-1 A7		03/01/2011	Paydown		35,513	35,513	35,346	35,333		180		180		35,513				682	03/25/2027	1Z*
03523T-AA-6	Anheuser-Busch InBev WldwdInc Co Gtd Nt		03/15/2011	Various		31,700,061	31,500,000	31,822,600	31,712,969		(12,908)		(12,908)		31,700,061				1,512,000	01/15/2014	2FE
03523T-AB-4	Anheuser-Busch InBev WldwdInc Co Gtd Nt		03/15/2011	Various		12,184,407	11,000,000	12,338,756	12,208,984		(24,578)		(24,578)		12,184,407				568,333	01/15/2019	2FE
03523T-AD-0	Anheuser-Busch InBev WldwdInc Nt 5.375		03/15/2011	Tax Free Exchange		14,870,932	15,000,000	14,817,750	14,864,562		6,370		6,370		14,870,932				268,750	11/15/2014	2FE
037705-AA-8	Appalachian NPI LLC Sr Unsecd Nt 7.760		02/28/2011	Various		183,000	183,000	187,077	184,451		(1,451)		(1,451)		183,000				7,100	02/28/2016	2
040104-BF-7	Argent Securities Inc Ser 2003-W3 Cl M1		03/25/2011	Paydown		382,837	382,837	384,877	384,145		(1,308)		(1,308)		382,837				783	09/25/2033	1Z*
040104-BW-0	Argent Securities Inc Ser 2003-WD Cl AF6		03/01/2011	Paydown		303,564	303,564	303,430	303,224		341		341		303,564				2,727	10/25/2033	1Z*
04231#-AA-7	Armstrong/Heinz Contract Sec Lease Backe		03/15/2011	Redemption 100.0000		121,118	121,118	121,118	121,118						121,118				1,054	03/15/2027	2
045184-AA-6	ASIF Global Financing XIX GIC Backed Sec		02/15/2011	Morgan Stanley & Co Inc		2,114,960	2,000,000	2,035,260	2,010,065		(623)		(623)		2,009,441		105,519	105,519	57,439	01/17/2013	1FE
04541G-AS-1	Asset Backed Securities Corp Ser 2000-LB		03/01/2011	Paydown		44,845	44,845	46,596	45,922		(1,077)		(1,077)		44,845				561	09/01/2024	1Z*
04542B-CW-0	Asset Backed Funding Cert Ser 2003-CB2 C		03/01/2011	Paydown		100,108	100,108	100,105	99,877		231		231		100,108				(15,386)	12/01/2019	3Z*
04542B-MU-3	Asset Backed Funding Cert Ser 2005-AQ1 C		03/01/2011	Paydown		124,799	124,799	119,222	119,861		4,939		4,939		124,799				1,027	06/25/2035	1Z*
04626R-AA-4	Astoria Power Project PTC Ser A 5.744%		03/01/2011	Various		378,945	378,945	378,945	378,945						378,945				3,585	05/01/2016	2FE
04626R-AC-0	Astoria Power Project PTC Ser C 7.902%		03/01/2011	Redemption 100.0000		104,255	104,255	104,255	104,255						104,255				1,371	05/01/2021	3FE
048825-AV-5	Atlantic Richfield Co Deb 9.125% 03/01		03/01/2011	Maturity		3,000,000	3,000,000	3,179,280	3,003,025		(3,025)		(3,025)		3,000,000				136,875	03/01/2011	1FE
049164-BE-5	Atlas Air Inc EETC Ser 2000-1 Cl A 8.7		03/02/2011	Paydown		182,264	182,264	182,542	182,445		(181)		(181)		182,264				2,651	07/02/2021	4
05367D-BB-2	Aviation Securitization LLC Flt Rate Nt		03/11/2011	Paydown		8,002	8,002	8,002	8,002						8,002				46	01/13/2020	5*
05367D-BC-0	Aviation Securitization LLC Flt Rate Nt		03/01/2011	Paydown		3,571	3,571	3,571	3,571						3,571				20	01/13/2020	5*
05367D-BD-8	Aviation Securitization LLC Flt Rate Nt		03/01/2011	Paydown		1,190	1,190	1,190	1,190						1,190				8	01/13/2020	5*
05367D-BE-6	Aviation Securitization LLC Flt Rate Nt		03/01/2011	Paydown		5,386	5,386	5,386	5,386						5,386				29	01/13/2020	5*
05367D-BN-6	Aviation Securitization LLC Flt Rate Nt		02/11/2011	Paydown		7,534	7,534	7,534	7,534						7,534				27	04/11/2023	1
05526X-AA-9	BASF 2000-A1 PTC 7.930% 02/16/12		02/16/2011	Redemption 100.0000		802,925	802,925	687,264	802,808		117		117		802,925				31,781	02/16/2012	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
05568N-AE-2	BNSF Railway Company Pass Through Tr 5		01/01/2011	Redemption 100.0000		3,102,914	3,102,914	3,102,914	3,102,914						3,102,914				85,811	01/01/2015	1
05568N-AF-9	BNSF Railway Company Pass Through Tr 5		01/02/2011	Redemption 100.0000		542,913	542,913	542,913	542,913						542,913				15,286	07/02/2016	1
05569A-AB-5	BP AMI Leasing Inc Co Gtd Nt 5.523% 05		02/15/2011	Deutsche Bank Securities		15,617,370	14,500,000	15,664,510			(7,145)		(7,145)		15,657,365		(39,995)	(39,995)	222,454	05/08/2019	1FE
05946X-DL-4	Banc of America Funding Corp Ser 2003-3		03/01/2011	Paydown		867,589	867,589	873,825	870,380		(2,791)		(2,791)		867,589				6,529	08/01/2033	1Z*
05946X-EW-9	Banc of America Funding Corp Ser 2003-3		03/01/2011	Paydown		114,636	114,636	116,140	114,973		(337)		(337)		114,636				1,052	04/01/2014	1Z*
05946X-Y7-2	Banc of America Funding Corp Ser 2005-8		03/01/2011	Paydown		320,793	320,793	304,942	304,942		15,851		15,851		320,793				2,973	01/25/2036	1Z*
05947U-LZ-9	Banc of America Comm Mtg Inc Ser 2003-2		03/19/2011	Various															6,479	03/11/2041	1
05948K-BW-8	Bank of America Alt Loan Tr Ser 2003-3 C		03/01/2011	Paydown		298,281	298,281	298,654	298,473		(192)		(192)		298,281				2,591	04/01/2033	1Z*
05948K-XQ-7	Bank of America Alt Loan Tr Ser 2005-2 C		03/01/2011	Paydown		135,366	135,366	133,241	133,241		2,125		2,125		135,366				1,291	03/25/2035	3Z*
05948K-XS-3	Bank of America Alt Loan Tr Ser 2005-2 C		03/01/2011	Paydown		98,919	98,919	96,225	96,225		2,693		2,693		98,919				908	03/25/2035	3Z*
05949A-3J-7	Bank of America Mtg Securities Ser 2005-		01/01/2011	Paydown		297,884	297,884	297,139	296,830		1,053		1,053		297,884				1,365	04/25/2035	1Z*
05949A-BX-7	Bank of America Mtg Securities Ser 2004-		03/01/2011	Paydown		1,172,797	1,172,797	1,172,797	1,172,797						1,172,797				8,141	04/25/2034	1Z*
05949A-KA-7	Bank of America Mtg Securities Ser 2004-		03/01/2011	Paydown		1,145,883	1,145,883	1,174,888	1,151,022		(5,139)		(5,139)		1,145,883				10,789	10/01/2014	1Z*
05949A-MD-9	Bank of America Mtg Securities Ser 2004-		03/09/2011	Stifel Nicolaus & Co Villanova		1,966,832	1,925,907	1,980,073	1,968,373		(260)		(260)		1,968,113		(1,281)	(1,281)	33,061	07/01/2034	2Z*
05949A-MD-9	Bank of America Mtg Securities Ser 2004-		03/01/2011	Paydown		21,147	21,147	21,742	21,613		(466)		(466)		21,147				291	07/01/2034	2Z*
05949A-NZ-9	Bank of America Mtg Securities Ser 2004-		03/01/2011	Paydown		351,702	351,702	350,603	350,490		1,212		1,212		351,702				2,833	08/25/2034	1Z*
05949A-QB-9	Bank of America Mtg Securities Ser 2004-		03/01/2011	Paydown		1,100,255	1,100,255	1,116,594	1,102,404		(2,149)		(2,149)		1,100,255				9,420	06/01/2015	1Z*
05949A-U4-0	Bank of America Mtg Securities Ser 2005-		03/01/2011	Paydown		99,223	99,223	100,696	99,904		(680)		(680)		99,223				911	03/01/2017	1Z*
05949C-AX-4	Bank of America Mtg Securities Ser 2005-		03/01/2011	Paydown		860,897	860,897	837,223	853,982		6,915		6,915		860,897				7,158	06/25/2035	1Z*
05949C-LZ-7	Bank of America Mtg Securities Ser 2005-		03/01/2011	Paydown		172,523	172,523	171,122	171,435		1,088		1,088		172,523				1,584	04/25/2018	1Z*
05952D-AB-4	Banc of America Funding Corp Ser 2007-A		03/21/2011	Paydown		288,182	288,182	269,559	269,559		18,623		18,623		288,182				207	02/20/2047	1Z*
060505-AG-9	Bank of America Corp Sub Nt 7.400% 01/		01/15/2011	Various		8,000,000	8,000,000	8,269,972	8,001,789		(1,789)		(1,789)		8,000,000				296,000	01/15/2011	1FE
07170L-AE-2	Bausch and Lomb Inc Revolver Nt 2 2.99		03/31/2011	Redemption 100.0000		200,000	200,000	200,000	200,000						200,000				2,287	10/25/2013	4FE
07383F-5J-3	Bear Stearns Comm Mtg Sec Ser 2005-TOP18		03/01/2011	Paydown		139,750	139,750	137,545	138,950		800		800		139,750				1,155	02/13/2042	1Z*
07383F-5K-0	Bear Stearns Comm Mtg Sec Ser 2005-T18 C		03/19/2011	Various															10,688	02/13/2042	1
07383F-CZ-9	Bear Stearns Comm Mtg Sec Ser 2000-WF1 C		03/01/2011	Paydown		141,138	141,138	138,617	140,666		472		472		141,138				1,900	02/15/2032	1Z*
07383F-JC-3	Bear Stearns Comm Mtg Sec Ser 2002-TOP6		03/01/2011	Paydown		114,881	114,881	124,521	115,639		(758)		(758)		114,881				1,492	03/01/2012	1Z*
07383F-QT-8	Bear Stearns Comm Mtg Sec Ser 2003-T10 C		03/01/2011	Paydown		86,949	86,949	86,680	86,804		145		145		86,949				600	05/01/2012	1Z*
07383F-XH-6	Bear Stearns Comm Mtg Sec Ser 2003-PWR2		03/01/2011	Paydown		126,047	126,047	118,883	122,956		3,091		3,091		126,047				1,035	05/11/2039	1Z*
07384Y-MB-9	Bear Stearns ABS Inc Ser 2003-AC5 Cl A2		03/01/2011	Paydown		111,845	111,845	112,195	112,004		(159)		(159)		111,845				822	12/01/2024	1Z*
11448*-AC-1	Brookshire Grocery Co Mtg Nt Ser A-1 9		03/01/2011	Redemption 100.0000		58,525	58,525	58,525	58,525						58,525				905	11/01/2011	2
11448*-AD-9	Brookshire Grocery Co Mtg Nt Ser A-2 9		03/01/2011	Redemption 100.0000		55,981	55,981	55,981	55,981						55,981				865	11/01/2011	2
11448*-AE-7	Brookshire Grocery Co Mtg Nt Ser A-3 9		03/01/2011	Redemption 100.0000		38,168	38,168	38,168	38,168						38,168				590	11/01/2011	2
11448*-BH-9	Brookshire Grocery Co Sr Sec Nt Ser A-1		03/01/2011	Redemption 100.0000		78,563	78,563	78,563	78,563						78,563				954	06/01/2012	2
11448*-BJ-5	Brookshire Grocery Co Sr Sec Nt Ser A-2		03/01/2011	Redemption 100.0000		47,633	47,633	47,633	47,633						47,633				578	06/01/2012	2
11448*-BK-2	Brookshire Grocery Co Sr Sec Nt Ser A-3		03/01/2011	Redemption 100.0000		41,694	41,694	41,694	41,694						41,694				506	06/01/2012	2
11448*-BX-4	Brookshire Grocery Co Ser A-4 7.010% 0		03/01/2011	Various		86,869	86,869	85,893	86,592		277		277		86,869				1,017	09/01/2014	2
11448*-BY-2	Brookshire Grocery Co Ser A-5 7.010% 0		03/01/2011	Various		52,205	52,205	51,717	52,066		138		138		52,205				611	09/01/2014	2
11448*-BZ-9	Brookshire Grocery Co Ser A-6 7.010% 0		03/01/2011	Various		98,145	98,145	97,072	97,840		305		305		98,145				1,149	09/01/2014	2
11980*-AF-8	Buffalo Rock Co Inc Sr Nt 6.760% 03/21		03/21/2011	Redemption 100.0000		1,857,143	1,857,143	1,857,143	1,857,143						1,857,143				62,771	03/21/2013	3
12189P-AL-6	Burlington North Santa Fe PTC 5.943% 0		01/15/2011	Redemption 100.0000		34,021	34,021	36,529	35,395		(1,374)		(1,374)		34,021				1,011	01/15/2022	1FE
124860-GG-6	C-BASS Tr Ser 2005-RP2 Cl AF3 6.090% 0		03/01/2011	Paydown		256,150	256,150	255,800	255,274		876		876		256,150				2,194	09/25/2035	1Z*
12489W-ET-7	C-BASS Tr Ser 2002-CB2 Cl M1 0.830% 04		03/25/2011	Paydown		27,104	27,104	27,104	27,104						27,104				(1,011)	04/25/2032	1Z*
12489W-HD-9	C-BASS Tr Ser 2003-CB6 Cl AF6 4.570% 1		03/01/2011	Paydown		171,215	171,215	171,215	171,215						171,215				1,734	12/25/2033	1Z*
12489W-HE-7	C-BASS Tr Ser 2003-CB6 Cl M1 0.950% 12		03/25/2011	Paydown		137,061	137,061	137,575	137,389		(329)		(329)		137,061				182	10/25/2028	1Z*
12489W-NP-5	C-BASS Tr Ser 2005-CB6 Cl A4 5.162% 07		03/01/2011	Paydown		163,206	163,206	163,200	162,767		439		439		163,206				1,309	07/25/2035	1Z*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
12506Y-BE-8	CDC Mortgage Capital Trust Ser 2003-HE2		03/25/2011	Paydown		37,027	37,027	24,806	24,806		12,221		12,221		37,027				57	10/25/2033	1Z*
12543K-AD-6	Community Health Systems Inc Non-Extende		03/01/2011	Tax Free Exchange		14,105	14,105	14,105	14,105						14,105				91	07/25/2014	3FE
12543K-AD-6	Community Health Systems Inc Extended Te		03/31/2011	Redemption 100.0000		8,651	8,651	8,651							8,651				28	01/25/2017	3FE
12543K-AD-6	Community Health Systems Inc Extended Te		02/28/2011	Tax Free Exchange		8,651	8,651	8,651	8,651						8,651				85	01/25/2017	3FE
12543K-AE-4	Community Health Systems Inc Non-Extende		03/31/2011	Redemption 100.0000		14,105	14,105	14,105							14,105				31	07/25/2014	3FE
12544A-BM-6	Countrywide Home Loans Ser 2006-20 Cl 1A		03/01/2011	Paydown		447,814	447,814	445,645	445,808		2,006		2,006		447,814				4,274	02/25/2037	4Z*
12558M-BL-5	CIT Group Home Eq Loan Tr Ser 2003-1 Cl		03/01/2011	Paydown		194,316	194,316	194,438	194,290		26		26		194,316				1,213	10/01/2030	1Z*
12558M-BM-3	CIT Group Home Eq Loan Tr Ser 2003-1 Cl		03/01/2011	Paydown		109,763	109,763	110,415	110,203		(440)		(440)		109,763				851	04/01/2027	3Z*
12566Q-AA-1	Citimortgage Alt Loan Tr Ser 2007-A1 Cl		03/01/2011	Paydown		147,979	246,031	246,223	245,436		(24)		(24)		245,412		(97,433)	(97,433)	2,745	07/01/2012	5Z*
12566U-AN-4	Citimortgage Alternative LnTr Ser 2007-A		03/01/2011	Paydown		129,973	129,973	102,785	102,785		27,187		27,187		129,973				1,162	02/25/2037	1Z*
12613Q-AB-2	CNL Funding LP Franchise Loan Cft 1999-1		03/01/2011	Paydown		161,559	161,559	160,221	160,805		754		754		161,559				2,050	11/18/2021	1FE
126650-BQ-2	CVS Caremark Corp PTC Nt 6.943% 01/10/		03/10/2011	Redemption 100.0000		264,180	264,180	242,626	243,718		20,462		20,462		264,180				3,063	01/10/2030	2FE
126650-BS-8	CVS Caremark Corp PTC Nt 7.507% 01/10/		03/10/2011	Redemption 100.0000		49,358	49,358	49,358	49,358						49,358				619	01/10/2032	2FE
126670-FB-9	CWABS Inc Ser 2005-IM2 Cl A3 0.520% 01		03/25/2011	Paydown		186,587	186,587	183,555	184,792		1,795		1,795		186,587				156	01/25/2036	4Z*
126673-GA-4	CWABS Inc Ser 2004-9 Cl AF6 4.603% 12/		03/01/2011	Paydown		183,012	183,012	183,008	182,893		119		119		183,012				1,002	12/25/2034	1Z*
12667F-4P-7	Countrywide Alt Loan Tr Ser 2005-7CB Cl		03/01/2011	Paydown		263,885	263,885	268,544	263,735		150		150		263,885				2,555	05/01/2012	1Z*
12667F-5L-5	Countrywide Alt Loan Tr Ser 2005-6CB Cl		03/01/2011	Paydown		248,983	248,983	211,973	211,973		37,010		37,010		248,983				2,416	04/25/2035	3Z*
12667F-F9-1	Countrywide Alt Loan Tr Ser 2004-30CB Cl		03/01/2011	Paydown		219,351	219,351	218,488	218,021		1,330		1,330		219,351				1,932	02/25/2035	2Z*
12667F-LG-8	Countrywide Alt Loan Tr Ser 2004-J5 Cl 1		03/01/2011	Paydown		24,632	24,632	24,632	24,590		42		42		24,632				241	07/25/2034	1Z*
12667F-MX-0	Countrywide Alt Loan Tr Ser 2004-14T2 Cl		03/01/2011	Paydown		66,626	66,626	63,482	63,903		2,723		2,723		66,626				559	08/25/2034	1Z*
12667F-PG-4	Countrywide Alt Loan Tr Ser 2004-20T1 Cl		03/01/2011	Paydown		554,885	554,885	561,301	559,608		(4,723)		(4,723)		554,885				4,781	08/01/2034	1Z*
12667F-QL-2	Countrywide Alt Loan Tr Ser 2004-18CB Cl		03/01/2011	Paydown		1,706,866	1,706,866	1,716,574	1,705,762		1,104		1,104		1,706,866				15,239	07/01/2015	1Z*
12667F-QR-9	Countrywide Alt Loan Tr Ser 2004-18CB Cl		03/01/2011	Paydown		247,479	247,479	249,644	247,571		(93)		(93)		247,479				2,210	07/01/2015	1Z*
12667F-TA-3	Countrywide Alt Loan Tr Ser 2004-J7 Cl 1		03/01/2011	Paydown		391,111	391,111	391,100	390,444		667		667		391,111				3,619	08/25/2034	1Z*
12667F-TY-1	Countrywide Alt Loan Tr Ser 2004-J9 Cl 1		03/01/2011	Paydown		301,721	301,721	301,717	301,170		551		551		301,721				2,500	10/25/2034	1Z*
12667G-D2-6	Countrywide Alt Loan Tr Ser 2005-32T1 Cl		03/01/2011	Paydown		222,501	222,501	203,564	203,564		18,936		18,936		222,501				1,865	08/25/2035	1Z*
12667G-D3-4	Countrywide Alt Loan Tr Ser 2005-32T1 Cl		03/01/2011	Paydown		163,970	163,970	147,328	147,328		16,642		16,642		163,970				1,374	08/25/2035	1Z*
12667G-DW-0	Countrywide Alt Loan Tr Ser 2005-J3 Cl 2		03/01/2011	Paydown		55,268	55,268	54,252	54,252		1,016		1,016		55,268				605	05/25/2035	1Z*
12667G-VL-4	Countrywide Alt Loan Tr Ser 2005-J6 Cl 1		03/01/2011	Paydown		239,307	239,307	232,413	236,562		2,745		2,745		239,307				1,614	07/25/2035	2Z*
126686-AC-8	CWABS Inc Ser 2006-H Cl 2A1B 0.405% 11		03/15/2011	Paydown		189,901	189,901	65,744	65,744		124,158		124,158		189,901				140	11/15/2036	1Z*
12668B-QA-4	CWMBS Inc Ser 2006-4CB Cl 2A6 5.500% 0		03/01/2011	Paydown		46,405	46,405	42,358	42,358		4,047		4,047		46,405				638	04/25/2036	1Z*
126694-NS-3	CWHL Inc Ser 2005-27 Cl 1A3 5.500% 12/		03/01/2011	Paydown		29,767	29,767	28,972	29,340		427		427		29,767				226	12/25/2035	1Z*
12669C-E4-8	CWMBS Inc Ser 2002-8 Cl A4 6.500% 07/2		03/01/2011	Paydown		32,770	32,770	33,958	33,005		(235)		(235)		32,770				391	10/01/2014	1Z*
12669E-3P-9	CWALT Loan Tr Ser 2003-J9 Cl 1A6 5.500		03/01/2011	Paydown		141,102	141,102	137,139	138,611		2,491		2,491		141,102				993	10/25/2033	1Z*
12669E-C5-3	CWALT Loan Tr Ser 2003-16T1 CL A5 5.25		03/01/2011	Paydown		231,206	231,206	224,848	225,621		5,585		5,585		231,206				1,770	09/25/2033	1Z*
12669F-D2-6	CWHL Inc Ser 2004-10 Cl A10 5.000% 07/		03/01/2011	Paydown		80,909	80,909	75,751	79,180		1,729		1,729		80,909				612	07/25/2034	1Z*
12669G-R3-7	Countrywide Home Loans Ser 2005-15 Cl A7		03/01/2011	Paydown		65,028	65,028	64,002	64,579		450		450		65,028				571	08/25/2035	2Z*
12669G-TD-3	Countrywide Home Loans Ser 2005-6 Cl 1A1		03/01/2011	Paydown		466,722	466,722	448,193	448,193		18,530		18,530		466,722				3,674	04/25/2035	1Z*
12669G-V3-2	Countrywide Home Loans Ser 2005-J2 Cl 3A		03/01/2011	Paydown		61,036	61,036	58,747	59,996		1,040		1,040		61,036				474	08/25/2035	1Z*
12669G-XY-2	Countrywide Home Loans Ser 2005-12 Cl 2A		03/01/2011	Paydown		157,549	157,549	158,337	158,014		(465)		(465)		157,549				(160,177)	05/25/2035	2Z*
12669R-AB-3	Countrywide Home Equity Ln Ser 2007-S1 C		03/01/2011	Paydown		416,524	416,524	231,629	231,629		184,895		184,895		416,524				4,089	11/25/2036	1Z*
12673G-AA-3	CA FM Lease Tr Sr Nt 8.500% 07/15/17		01/15/2011	Various		110,784	110,784	113,202	112,173		(1,389)		(1,389)		110,784				2,354	07/15/2017	2
13134L-AB-1	Calpine Corp DIP Facility 1st Lien TL Nt		01/14/2011	Redemption 100.0000		1,984,097	1,984,097	1,510,295	1,510,295		473,802		473,802		1,984,097				2,427	03/29/2014	4FE
14155#-AA-8	Cardinals Ballpark LLC Sr Nt 5.720% 09		03/30/2011	Various		335,414	335,414	336,737	336,415		(1,001)		(1,001)		335,414				9,540	09/30/2027	2
141749-AA-9	Carey Comm Mtg Tr Ser 2002-1 Cl A 5.97		03/10/2011	Paydown		1,255,087	1,255,087	1,255,087	1,255,087						1,255,087				12,691	09/20/2019	1Z*
14983A-AB-5	C-BASS Tr Ser 2006-SL1 Cl A2 5.556% 09		03/25/2011	Paydown		275,946	275,946	83,998	83,998		191,948		191,948		275,946				2,542	09/25/2036	3Z*
15005N-AD-4	Cedar Brakes II LLC Sr Nt Ser C 9.875%		03/01/2011	Various		1,174,511	1,174,511	1,395,104	1,243,112		(68,602)		(68,602)		1,174,511				57,991	09/01/2013	2FE
15128@-AH-6	Cemex Espana Fin LLC Sr Nt Ser A 8.910		03/18/2011	Call 100.0000		1,451,193	1,451,193	1,268,851	1,315,479		135,715		135,715		1,451,193				141,643	02/14/2014	4
15131G-QM-9	Cendant Mortgage Corp Ser 2003-3P Cl A6		03/01/2011	Paydown		456,250	456,250	461,383	458,105		(1,855)		(1,855)		456,250				4,232	03/01/2033	1Z*
151895-A@-8	CenterPoint Properties Tr Sr Nt 7.970%		03/01/2011	Redemption 100.0000		28,701	28,701	28,701	28,701						28,701				169	10/31/2014	1
152314-DQ-0	Centex Home Equity Loan Tr Ser 2001-B Cl		03/01/2011	Paydown		37,613	37,613	37,609	37,521		92		92		37,613				475	07/25/2032	1Z*
152314-LM-0	Centex Home Equity Loan Tr Ser 2004-D Cl		03/01/2011	Paydown		40,051	40,051	40,035	40,005		46		46		40,051				322	09/25/2034	1Z*
15672E-AB-0	Cebridge Connections 1st Lien TL Nt 12		03/07/2011	Tax Free Exchange		6,575	6,575	6,575	6,575						6,575				39	11/05/2013	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
15672E-AB-0	Cebridge Connections 1st Lien TL Nt 16		03/31/2011	Redemption 100.0000		6,575	6,575	6,575							6,575				18	11/05/2013	3FE
161546-GL-4	Chase Funding Mtg Ln Ser 2003-5 Cl 1A6		03/01/2011	Paydown		289,493	289,493	291,031	289,297		197		197		289,493				2,026	11/01/2013	1Z*
161546-HB-5	Chase Funding Mtg Ln Ser 2003-6 Cl 1A6		03/01/2011	Paydown		481,883	481,883	482,787	481,104		780		780		481,883				3,123	01/01/2014	1Z*
16162W-KK-4	Chase Mtg Fin Corp Ser 2005-S1 Cl 1A5		03/01/2011	Paydown		874,332	874,332	889,819	878,229		(3,897)		(3,897)		874,332				7,998	04/01/2017	1Z*
16675H-AL-6	Chevron Corp Trust Fund Gtd Amortizing N		01/01/2011	Redemption 100.0000		38,651	38,651	42,477	39,754		(1,104)		(1,104)		38,651				1,416	01/01/2013	1FE
17275R-AE-2	Cisco Sys Inc Sr Nt 4.950% 02/15/19		01/04/2011	Citigroup		5,643,820	5,200,000	5,096,378	5,111,881		142		142		5,112,022		531,798	531,798	101,530	02/15/2019	1FE
172905-BB-6	Citibank NA Ser 1986-P Cl 1 9.500% 10/		03/01/2011	Paydown		444	444	449	444		1		1		444				7	10/25/2016	1Z*
172921-AA-6	Citicorp Mtg Secs Inc Ser 1987-1 Cl A1		03/01/2011	Paydown		939	939	932	929		10		10		939				14	04/25/2017	2Z*
172921-AL-2	Citicorp Mtg Secs Inc Ser 1987-10 Cl A1		03/01/2011	Paydown		942	942	939	926		16		16		942				(141)	07/01/2016	4Z*
172967-BC-4	Citigroup Inc Nt 6.500% 01/18/11		01/18/2011	Maturity		2,000,000	2,000,000	2,236,680	2,001,978		(1,978)		(1,978)		2,000,000				65,000	01/18/2011	1FE
172973-P6-0	Citicorp Mtg Sec Inc Ser 2005-1 Cl 3A3		03/01/2011	Paydown		221,699	221,699	222,807	221,823		(124)		(124)		221,699				1,218	04/01/2032	1Z*
172973-W5-4	Citicorp Mtg Sec Inc Ser 2005-4 Cl 1A6		03/01/2011	Paydown		215,590	215,590	202,183	207,232		8,359		8,359		215,590				1,899	07/25/2035	1Z*
172973-X2-0	Citicorp Mtg Sec Inc Ser 2005-4 Cl 3A2		03/01/2011	Paydown		116,606	116,606	115,841	116,043		563		563		116,606				973	07/25/2035	1Z*
172973-ZP-7	Citicorp Mtg Sec Inc Ser 2004-5 Cl 1A23		03/01/2011	Paydown		383,887	383,887	385,806	383,397		489		489		383,887				2,876	07/01/2012	1Z*
17306U-BD-9	Citifinancial Mtg Sec Inc Ser 2003-2 Cl		03/01/2011	Paydown		245,553	245,553	245,554	245,346		207		207		245,553				1,728	09/01/2027	1Z*
17306U-CE-6	Citifinancial Mtg Sec Inc Ser 2004-1 Cl		03/01/2011	Paydown		50,015	50,015	50,012	49,980		34		34		50,015				305	04/25/2034	1Z*
17307G-H3-5	Citigroup Mtg Ln Tr Ser 2005-8 Cl 3A1		03/01/2011	Paydown		614,444	614,444	597,016	598,644		15,800		15,800		614,444				5,272	09/25/2035	3Z*
17309A-AB-5	Citimortgage Alt Loan Tr Ser 2006-A1 Cl		03/01/2011	Paydown		254,348	254,348	152,983	137,385	15,598	101,364		116,962		254,348				2,341	04/25/2036	5Z*
181593-AF-1	Clarke American Term Ln B Nt 1 2.807%		03/31/2011	Redemption 100.0000		51,352	51,352	46,690	47,856		3,496		3,496		51,352				360	04/04/2014	4FE
18976G-AQ-9	Citimortgage Alt Loan Tr Ser 2007-A6 Cl		03/01/2011	Paydown		948,025	948,025	871,393	871,393		76,632		76,632		948,025				7,218	06/25/2037	3Z*
20029P-AL-3	Comcast Cable Com Corp Sr Nt 6.750% 01		01/30/2011	Maturity		5,000,000	5,000,000	4,892,700	4,998,747		1,253		1,253		5,000,000				168,750	01/30/2011	2FE
20046E-AG-8	COMM Ser 2001-J1A Cl E 6.605% 02/16/34		03/01/2011	Paydown		62,038	62,038	66,119	63,240		(1,202)		(1,202)		62,038				718	05/01/2014	1Z*
20339F-AC-0	Communication & Power Ind Term Loan Nt 2		01/31/2011	Tax Free Exchange		507,279	507,279	507,279	507,279						507,279				1,183	08/01/2014	3FE
20339F-AC-0	Communication & Power Ind Term Loan Nt 2		02/11/2011	Redemption 100.0000		325,179	325,179	325,179	325,179						325,179				876	08/01/2014	3FE
20339F-AC-0	Communication & Power Ind Term Loan Nt 2		02/11/2011	Redemption 100.0000		533,294	533,294	533,294	26,014						533,294				1,836	08/01/2014	3FE
21036C-AN-7	Constellation Brands Non Ext Term Ln B (		03/28/2011	Redemption 100.0000		114,208	114,208	114,208	114,208						114,208				476	06/05/2013	3FE
21036C-AN-7	Constellation Brands Non Ext Term Ln B (		03/28/2011	Redemption 100.0000		154,737	154,737	154,737	154,737						154,737				911	06/05/2013	3FE
21036C-AQ-0	Constellation Brands Extended Term Ln B		03/25/2011	Redemption 100.0000		56,342	56,342	56,342	56,342						56,342				395	06/05/2015	3FE
21036C-AQ-0	Constellation Brands Extended Term Ln B		03/28/2011	Redemption 100.0000		76,336	76,336	76,336	76,336						76,336				760	06/05/2015	3FE
21075W-BF-1	Cointmortgage Home Eq Loan Tr Ser 1995-2		03/01/2011	Paydown		2,696	2,696	2,693	2,688		8		8		2,696				33	08/15/2025	4Z*
210805-BU-0	Continental Airlines Inc EETC Ser 1997-4		01/02/2011	Paydown		1,711,411	1,711,411	1,695,607	1,701,354		10,058		10,058		1,711,411				59,044	01/02/2018	2FE
210805-CB-1	Continental Airlines Inc EETC Ser 1998-1		03/15/2011	Paydown		515,380	515,380	491,041	501,671		13,709		13,709		515,380				17,131	03/15/2019	2FE
210805-CT-2	Continental Airlines Inc PTC Ser 1999-2		03/15/2011	Redemption 100.0000		2,705	2,705	2,642	2,664		40		40		2,705				98	09/15/2021	2FE
224044-BD-8	Cox Communications Inc Nt 6.750% 03/15		03/15/2011	Maturity		5,000,000	5,000,000	5,362,590	5,012,680		(12,680)		(12,680)		5,000,000				168,750	03/15/2011	2FE
22540V-XC-1	CS First Boston Mtg Sec Corp Ser 2002-HE		03/25/2011	Paydown		97,826	97,826	97,826	97,826						97,826				297	08/25/2032	2Z*
22541Q-3Y-6	CS First Boston Mtg Sec Corp Ser 2003-29		03/01/2011	Paydown		203,408	203,408	208,239	207,029		(3,621)		(3,621)		203,408				1,664	11/01/2033	1Z*
22541S-D4-7	CS First Boston Mtg Sec Corp Ser 2004-CF		03/01/2011	Paydown		217,731	217,731	214,739	215,175		2,556		2,556		217,731				1,848	01/25/2043	1Z*
22541S-TQ-1	CS First Boston Mtg Sec Corp Ser 2004-4		03/01/2011	Paydown		154,953	154,953	156,865	156,365		(1,412)		(1,412)		154,953				1,246	06/01/2034	2Z*
22541S-ZB-7	CS First Boston Mtg Sec Corp Ser 2004-5		03/01/2011	Paydown		111,678	111,678	114,836	114,134		(2,457)		(2,457)		111,678				1,097	07/01/2034	1Z*
225458-2G-2	CS First Boston Mtg Sec Corp Ser 2005-8		03/01/2011	Paydown		115,861	115,861	112,530	113,103		2,759		2,759		115,861				1,250	08/25/2025	2Z*
225458-5Q-7	CS First Boston Mtg Sec Corp Ser 2005-9		03/01/2011	Paydown		236,615	236,615	219,153	219,153		17,462		17,462		236,615				2,137	10/25/2035	1Z*
225458-AX-6	CS First Boston Mtg Sec Corp Ser 2005-1		03/01/2011	Paydown		141,440	141,440	142,727	141,925		(485)		(485)		141,440				1,243	01/01/2035	1Z*
225458-BF-4	CS First Boston Mtg Sec Corp Ser 2005-1		03/01/2011	Paydown		480,879	480,879	485,763	480,822		57		57		480,879				3,291	03/01/2014	1Z*
225458-BU-1	CS First Boston Mtg Sec Corp Ser 2005-1		03/01/2011	Paydown		63,050	63,050	63,572	63,231		(181)		(181)		63,050				552	07/01/2016	1Z*
225458-EV-6	CS First Boston Mtg Sec Corp Ser 2005-2		03/01/2011	Paydown		366,015	366,015	360,253	360,253		5,762		5,762		366,015				2,663	03/25/2035	1Z*
225458-EX-2	CS First Boston Mtg Sec Corp Ser 2005-2		03/01/2011	Paydown		79,104	79,104	79,759	79,575		(471)		(471)		79,104				692	05/01/2018	1Z*
225458-FD-5	CS First Boston Mtg Sec Corp Ser 2005-2		03/01/2011	Paydown		210,871	210,871	216,011	213,970		(3,099)		(3,099)		210,871				1,045	01/01/2025	2Z*
225458-FG-8	CS First Boston Mtg Sec Corp Ser 2005-2		03/01/2011	Paydown		289,735	289,735	295,484	293,154		(3,419)		(3,419)		289,735				2,263	01/01/2020	1Z*
225458-NQ-7	CS First Boston Mtg Sec Corp Ser 2005-AG		03/01/2011	Paydown		3,369,407	3,369,407	3,330,449	3,347,662		21,745		21,745		3,369,407				26,928	02/25/2032	1Z*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
225458-UA-4	CS First Boston Mtg Sec Corp Ser 2005-5		03/01/2011	Paydown		81,296	81,296	81,131	81,110		186		186		81,296				629	07/25/2035	2Z*
225458-UL-0	CS First Boston Mtg Sec Corp Ser 2005-5		03/01/2011	Paydown		359,597	359,597	353,529	355,452		4,144		4,144		359,597				2,746	07/25/2035	1Z*
225458-VM-7	CS First Boston Mtg Sec Corp Ser 2005-C3		03/31/2011	Paydown		652,452	652,452	655,715	651,430		1,022		1,022		652,452				(59,078)	07/15/2037	1Z*
225458-XJ-2	CS First Boston Mtg Sec Corp Ser 2005-6		03/01/2011	Paydown		167,403	167,403	164,159	165,285		2,118		2,118		167,403				1,309	07/25/2035	1Z*
225458-XW-3	CS First Boston Mtg Sec Corp Ser 2005-6		03/01/2011	Paydown		120,858	120,858	119,589	119,589		1,270		1,270		120,858				840	07/25/2035	2Z*
2254W0-GX-7	CS First Boston Mtg Sec Corp Ser 2004-6		03/01/2011	Paydown		186,062	186,062	184,841	185,047		1,015		1,015		186,062				1,542	10/25/2034	1Z*
2254W0-NS-0	CS First Boston Mtg Sec Corp Ser 2005-11		03/01/2011	Paydown		164,454	164,454	159,263	161,798		2,656		2,656		164,454				1,622	12/25/2020	1Z*
22942G-AC-3	Cablevision (CSC Holdings) Incremental T		03/24/2011	Tax Free Exchange		39,980	39,980	39,980	39,980						39,980				225	01/29/2016	3Z
22942G-AC-3	Cablevision (CSC Holdings) Incremental T		03/31/2011	Redemption 100.0000		39,980	39,980	39,980							39,980				49,631	01/29/2016	2FE
22942G-AH-2	Cablevision (CSC Holdings) Incremental T		03/24/2011	Tax Free Exchange		53,590	53,937	53,565	53,575		15		15		53,590				279	03/29/2016	2FE
22942G-AH-2	Cablevision (CSC Holdings) Incremental T		03/31/2011	Redemption 100.0000		53,937	53,937	53,590			347		347		53,937				75,442	03/29/2016	2FE
22942M-BF-2	Credit Suisse Mtg Capital Ser 2006-8 Cl		03/01/2011	Paydown		1,140,269	1,140,269	1,144,011	1,142,355		(2,085)		(2,085)		1,140,269				10,197	09/01/2023	4Z*
23243N-AH-1	Countrywide Home Equity Ln Ser 2006-S4 C		03/01/2011	Paydown			107,666	44,322	44,322						44,322		(44,322)	(44,322)	1,215	07/25/2034	1Z*
23245L-AB-6	Countrywide Alt Loan Tr Ser 2006-J8 Cl A		03/01/2011	Paydown		427,190	427,190	381,132	381,132		46,057		46,057		427,190				3,968	02/25/2037	4Z*
239753-BE-5	Target Corp AKA Dayton Hudson Corp Sr Nt		01/01/2011	Various		3,800,000	3,800,000	4,582,846	3,800,000						3,800,000				190,000	01/01/2011	1FE
24736C-AG-9	Delta Airlines XO Equip TL Nt 1 3.807%		03/29/2011	Redemption 100.0000		53,278	53,278	53,278	53,278						53,278				507	04/30/2012	3FE
248019-AC-5	Deluxe Corp Nt 5.000% 12/15/12		03/15/2011	Various		17,894,450	17,630,000	14,721,050	14,721,050						14,721,050		3,173,400	3,173,400	749,275	12/15/2012	4FE
251510-AW-3	Deutsche Alt-A Sec Inc Ser 2003-2XS Cl A		03/01/2011	Paydown		117,194	117,194	117,169	117,085		109		109		117,194				1,200	09/25/2033	1Z*
251510-DS-9	Deutsche Alt-A Sec Inc Ser 2005-2 Cl 2A3		03/01/2011	Paydown		277,488	277,488	282,041	279,414		(1,926)		(1,926)		277,488				2,256	02/01/2020	2Z*
251510-EE-9	Deutsche Alt-A Sec Inc Ser 2005-3 Cl 3A3		03/01/2011	Paydown		13,854	13,854	13,637	13,661		193		193		13,854				143	05/25/2035	2Z*
251510-EH-2	Deutsche Alt-A Sec Inc Ser 2005-3 Cl 4A3		03/01/2011	Paydown		42,515	42,515	42,187	42,190		325		325		42,515				297	06/25/2035	2Z*
251510-ER-0	Deutsche Alt-A Sec Inc Ser 2005-3 Cl 5A3		03/01/2011	Paydown		12,484	12,484	12,316	12,333		151		151		12,484				129	06/25/2035	2Z*
251510-FX-6	Deutsche Alt-A Sec Inc Ser 2005-4 Cl A6		03/01/2011	Paydown		78,996	78,996	74,117	74,117		4,879		4,879		78,996				617	09/25/2035	2Z*
251513-AT-4	Deutsche Alt-A Ses Inc Ser 2006-AB4 Cl A		02/01/2011	Paydown		134,868	297,252	224,482	224,483		(1)		(1)		224,482		(89,614)	(89,614)	2,040	10/25/2036	3Z*
251563-CB-6	Deutsche Mtg Sec Inc Ser 2004-1 Cl A6		03/01/2011	Paydown		136,572	136,572	136,534	136,334		238		238		136,572				871	12/25/2033	1Z*
251563-DM-1	Deutsche Mtg Sec Inc Ser 2004-2 Cl A6		03/01/2011	Paydown		30,161	30,161	30,153	30,127		33		33		30,161				262	01/25/2034	1Z*
25654#-AA-0	Dodger Tickets LLC 1st Mtg Nt 5.660% 0		03/31/2011	Redemption 100.0000		750,446	750,446	750,446	750,446						750,446				42,475	03/31/2030	2
256604-AN-9	Dole Foods Term Ln B1 Nt 2 5.000% 03/0		03/18/2011	Tax Free Exchange		730,387	741,176	733,765	730,886		(499)		(499)		730,387				8,853	03/03/2017	3FE
256604-AN-9	Dole Foods Term Ln B1 Nt 1 5.500% 03/0		03/31/2011	Redemption 100.0000		2,118	2,118	2,096	2,098		20		20		2,118				7	03/03/2017	3FE
256604-AP-4	Dole Foods Term Ln C1 Nt 1 5.500% 03/0		03/31/2011	Redemption 100.0000		5,260	5,260	5,207	5,213		47		47		5,260				72	03/03/2017	3FE
25755T-AA-8	Domino's Pizza Master Trust Ser 2007-1A		02/16/2011	Mizuho Securities Inc		10,343,750	10,000,000	9,999,616	10,000,281		(59)		(59)		10,000,222		343,528	343,528	170,983	04/25/2037	2FE
26439X-AD-5	Duke Energy Field Svcs Corp Nt 6.875%		02/01/2011	Maturity		5,000,000	5,000,000	4,971,200	4,999,678		322		322		5,000,000				171,875	02/01/2011	2FE
268617-BH-9	Enterprise Mtg Accept Co Owner Tr 2000-1		03/01/2011	Direct		9,867	9,867										9,867	9,867		01/15/2027	6FE
268668-FD-7	EMC Mtg Loan Tr Ser 2006-A Cl A 0.700%		03/25/2011	Paydown		68,662	68,662	54,430	54,430		14,232		14,232		68,662				90	12/25/2042	1Z*
26882P-AN-2	ERAC USA Finance Co Sr Nt 8.000% 01/15		01/15/2011	Various		10,000,000	10,000,000	9,987,800	9,999,934		66		66		10,000,000				400,000	01/15/2011	2FE
278865-AG-5	Ecolab Inc Nt 6.875% 02/01/11		02/01/2011	Various		8,000,000	8,000,000	9,017,400	8,014,393		(14,393)		(14,393)		8,000,000				275,000	02/01/2011	1FE
279310-AC-0	Eddie Bauer Inc Term Ln Nt 10 8.250% 0		01/01/2011	Redemption 100.0000		(170,508)	(170,508)	(170,508)	(170,508)						(170,508)					04/01/2014	6Z
293791-AB-5	Enterprise Products Ptnrs LP Nt 7.500%		02/01/2011	Various		12,000,000	12,000,000	12,632,760	12,008,028		(8,028)		(8,028)		12,000,000				450,000	02/01/2011	2FE
301965-CE-7	FFCA Sec Lending Corp 1999-2 Cl WA1C 7		03/01/2011	Paydown		103,494	103,494	102,739	102,942		552		552		103,494				1,358	05/18/2026	4FE
30212P-AF-2	FNBC 1993-A Pass Through Trust PTC Ser 1		01/05/2011	Redemption 100.0000		140,957	140,957	177,933	156,889		(15,932)		(15,932)		140,957				5,695	01/05/2018	1FE
31331F-AE-1	Fedex Corp PTC Ser 1993-C1 7.150% 09/2		03/28/2011	Redemption 100.0000		104,002	104,002	112,807	104,646		(645)		(645)		104,002				3,718	09/28/2012	3FE
31331F-AW-1	Fedex Corp PTC Ser 1997-1C 7.650% 01/1		01/15/2011	Redemption 100.0000		79,668	79,668	82,697	81,273		(1,605)		(1,605)		79,668				3,047	01/15/2014	3FE
31331F-AX-9	Fedex Corp PTC Ser 1998-1A 6.720% 01/1		01/15/2011	Paydown		408,546	408,546	457,030	441,201		(32,655)		(32,655)		408,546				13,727	01/15/2022	1FE
31331F-AY-7	Fedex Corp PTC Ser 1998-1 Cl B 6.845%		01/15/2011	Paydown		329,663	329,663	350,201	344,225		(14,563)		(14,563)		329,663				11,283	01/15/2019	3FE
31331F-BA-8	Fedex Corp PTC Ser 1999-1 Cl A 7.650%		01/15/2011	Paydown		24,806	24,806	29,239	27,937		(3,131)		(3,131)		24,806				949	01/15/2022	1FE
313855-E*-5	Federal Signal Corp Sr Nt 9.240% 12/15		03/17/2011	Knight Libertas		628,660	644,852	644,852	644,852						644,852		(16,192)	(16,192)	15,227	12/15/2012	4Z
313855-E*-5	Federal Signal Corp Sr Nt 9.240% 12/15		03/16/2011	Call 100.0000		74,793	74,793	74,793	74,793						74,793				2,168	12/15/2012	4Z
316773-AD-2	Fifth Third Bancorp Sub Nt 4.500% 06/0		02/16/2011	Credit Suisse First Boston		9,640,200	10,000,000	7,938,640	7,938,640						7,938,640		1,701,560	1,701,560	101,250	06/01/2018	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
32051D-E7-3	First Horizon Alt Mtg Sec Tr Ser 2003-8		03/01/2011	Paydown		465,512	465,512	455,038	458,558		6,954		6,954		465,512				3,544	10/25/2033	1Z*
32051D-Z9-6	First Horizon Alt Mtg Sec Tr Ser 2004-3		03/01/2011	Paydown		592,443	592,443	565,876	558,538		33,905		33,905		592,443				(11,023)	05/01/2019	1Z*
32051G-DR-3	First Horizon Alt Mtg Sec Tr Ser 2004-HE		03/01/2011	Paydown		665,133	665,133	663,241	663,241		1,892		1,892		665,133				6,267	07/25/2019	1Z*
32051G-GZ-2	First Horizon Alt Mtg Sec Tr Ser 2005-1		03/01/2011	Paydown		119,603	119,603	120,612	119,631		(28)		(28)		119,603				1,048	01/01/2015	1Z*
32051G-TC-9	First Horizon Alt Mtg Sec Tr Ser 2005-FA		03/01/2011	Paydown		103,898	103,898	97,038	92,691		11,207		11,207		103,898				(46,498)	12/01/2023	2Z*
32052W-AC-3	First Horizon Alt Mtg Sec Tr Ser 2007-FA		03/18/2011	Paydown		322,552	703,025	583,766	607,758		(93,148)		(93,148)		466,659		(144,106)	(144,106)	(103,368)	11/01/2014	4Z*
33632*-PH-4	First Security Bank UT Eq Tr Ctf Ser 43-		01/01/2011	Various		337,863	337,863	337,863	337,863						337,863				12,129	01/01/2011	1
33632*-PJ-0	First Security Bank UT Eq Tr Ctf Ser 43-		01/01/2011	Various		220,352	220,352	220,352	220,352						220,352				7,911	01/01/2011	1
33632*-PK-7	First Security Bank UT Eq Tr Ctf Ser 43-		01/01/2011	Various		129,886	129,886	129,886	129,886						129,886				4,663	01/01/2011	1
33632*-PX-9	First Security Bank UT Eq Tr Ctf Ser 43-		01/01/2011	Various		203,001	203,001	203,001	203,001						203,001				7,288	01/01/2011	1
33632*-PY-7	First Security Bank UT Eq Tr Ctf Ser 43-		01/01/2011	Various		133,054	133,054	133,054	133,054						133,054				4,777	01/01/2011	1
33632*-PZ-4	First Security Bank UT Eq Tr Ctf Ser 43-		01/01/2011	Various		76,068	76,068	76,068	76,068						76,068				2,731	01/01/2011	1
33632*-QD-2	First Security Bank UT Eq Tr Ctf Ser 43-		01/01/2011	Various		137,161	137,161	137,161	137,161						137,161				4,924	01/01/2011	1
33632*-QE-0	First Security Bank UT Eq Tr Ctf Ser 43-		01/01/2011	Various		86,918	86,918	86,918	86,918						86,918				3,120	01/01/2011	1
33632*-QF-7	First Security Bank UT Eq Tr Ctf Ser 43-		01/01/2011	Various		50,467	50,467	50,467	50,467						50,467				1,812	01/01/2011	1
33632*-QQ-3	First Security Bank UT Eq Tr Ctf Ser 44-		01/01/2011	Redemption 100.0000		604,772	604,772	604,772	604,772						604,772				43,725	01/01/2013	1
33632*-QR-1	First Security Bank UT Eq Tr Ctf Ser 44-		01/01/2011	Redemption 100.0000		257,148	257,148	257,148	257,148						257,148				18,592	01/01/2013	1
33736L-AU-9	First Union-LB Comml Mtg Tr II Ser 1997-		03/01/2011	Paydown		360,970	360,970	390,822	364,311		(3,341)		(3,341)		360,970				5,387	09/01/2012	1Z*
337387-R#-3	First Union Natl Bk of NC Loan Ctf Tr Ag		01/15/2011	Redemption 100.0000		24,922	24,922	25,408	24,984		(62)		(62)		24,922				931	01/15/2013	1
337387-S#-2	First Union Natl Bk of NC Loan Ctf Tr Ag		01/15/2011	Redemption 100.0000		26,173	26,173	26,683	26,213		(40)		(40)		26,173				978	01/15/2012	1
337387-S*-6	First Union Natl Bk of NC Loan Ctf Tr Ag		01/15/2011	Redemption 100.0000		24,922	24,922	25,408	24,984		(62)		(62)		24,922				931	01/15/2013	1
337387-S@-4	First Union Natl Bk of NC Loan Ctf Tr Ag		01/15/2011	Redemption 100.0000		26,173	26,173	26,683	26,213		(40)		(40)		26,173				978	01/15/2012	1
337387-T#-1	First Union Natl Bk of NC Loan Ctf Tr Ag		01/15/2011	Redemption 100.0000		23,347	23,347	23,347	23,347						23,347				830	01/15/2013	1
337387-T*-5	First Union Natl Bk of NC Loan Ctf Tr Ag		01/15/2011	Redemption 100.0000		24,972	24,972	25,459	25,035		(63)		(63)		24,972				933	01/15/2013	1
337387-T@-3	First Union Natl Bk of NC Loan Ctf Tr Ag		01/15/2011	Redemption 100.0000		24,316	24,316	24,316	24,316						24,316				864	01/15/2013	1
337387-U#-9	First Union Natl Bk of NC Loan Ctf Tr Ag		01/15/2011	Redemption 100.0000		23,347	23,347	23,347	23,347						23,347				830	01/15/2013	1
337387-U*-3	First Union Natl Bk of NC Loan Ctf Tr Ag		01/15/2011	Redemption 100.0000		23,347	23,347	23,347	23,347						23,347				830	01/15/2013	1
337387-U@-1	First Union Natl Bk of NC Loan Ctf Tr Ag		01/15/2011	Redemption 100.0000		23,351	23,351	23,351	23,351						23,351				830	01/15/2013	1
337387-V*-2	First Union Natl Bk of NC Loan Ctf Tr Ag		01/15/2011	Redemption 100.0000		23,347	23,347	23,347	23,347						23,347				830	01/15/2013	1
34434*-AE-5	Follett Corp Sr Nt 6.960% 10/31/11		01/21/2011	Various															(24,857)	10/31/2011	2
35669#-AA-2	Freeport LNG Development LP Sr Nt 6.50		03/31/2011	Various		275,819	275,819	275,819	275,819						275,819				4,482	12/19/2025	2Z
359262-AT-9	Frost National Bank Sub Nt 6.875% 08/0		02/16/2011	Stifel Nicolaus & Co Villanova		2,565,350	2,500,000	2,815,250	2,528,490		(6,863)		(6,863)		2,521,627		43,723	43,723	95,964	08/01/2011	1FE
361452-AA-3	GATX Rail Corp PTC Ser 2000-1 8.100% 0		01/13/2011	Redemption 100.0000		125,765	125,765	125,765	125,765						125,765				5,093	01/13/2020	2FE
36157R-3X-1	GE Cap Mtg Serv Inc Ser 1999-HE2 Cl M		03/01/2011	Paydown		123,830	123,830	135,759	127,957		(4,127)		(4,127)		123,830				2,041	06/01/2014	2Z*
36157R-D8-5	GE Cap Mtg Serv Inc Ser 1999-HE1 Cl A7		03/01/2011	Paydown		1,552	1,552	1,552	1,552						1,552				15	04/25/2029	1Z*
36170U-AA-9	G-FORCE LLC Ser 2005-RRA Cl A1 4.390%		01/01/2011	Paydown		2,833,144	2,833,144	2,846,579	2,826,735		6,409		6,409		2,833,144				10,365	03/01/2011	3Z*
36170U-AB-7	G-FORCE LLC Ser 2005-RRA Cl A2 4.830%		03/01/2011	Paydown		95,759	95,759	96,687	95,774		(15)		(15)		95,759				812	12/01/2013	4FE
36170U-BX-8	G-FORCE LLC Ser 2005-RR2 Cl A2 5.158%		03/01/2011	Paydown		386,340	386,340	382,638	384,776		1,563		1,563		386,340				2,190	12/25/2039	1Z*
361856-ER-4	GMAC Mtg Corp Loan Tr Ser 2006-HE1 Cl A		03/25/2011	Paydown		263,012	320,367	149,430	149,430						149,430		113,582	113,582	243	11/25/2036	1Z*
36185N-3G-3	GMAC Mtg Corp Loan Tr Ser 2004-J3 Cl A9		03/01/2011	Paydown		447,213	447,213	430,163	440,897		6,316		6,316		447,213				3,442	07/25/2034	1Z*
36226M-AE-3	GRMT Mtg Loan Tr Ser 2001-1A Cl A5 6.6		03/01/2011	Paydown		107,827	107,827	107,831	107,452		375		375		107,827				1,137	08/01/2011	1Z*
36226M-AF-0	GRMT Mtg Loan Tr Ser 2001-1A Cl M1 8.2		03/01/2011	Paydown		13,378	13,378	13,826	13,659		(281)		(281)		13,378				175	04/01/2021	4Z*
36228C-LS-0	GS Mortgage Securities Corp II Ser 2001-		03/01/2011	Paydown		5,028,583	5,028,583	5,239,111	5,155,713		(127,130)		(127,130)		5,028,583				54,279	10/01/2014	1Z*
36228C-VR-1	GS Mortgage Securities Corp II Ser 2005-		03/01/2011	Paydown		359,341	359,341	362,923	360,028		(686)		(686)		359,341				2,954	04/01/2014	1Z*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
36228F-3Q-7	GS Mortgage Securities Corp Ser 2004-3 C		03/01/2011	Paydown		166,050	166,050	166,044	165,904		146		146		166,050				1,480	04/25/2034	1Z*
36228F-5F-9	GS Mortgage Securities Corp Ser 2004-5 C		03/01/2011	Paydown		106,019	106,019	106,019	105,882		136		136		106,019				(11,776)	06/01/2032	1Z*
36228F-C5-3	GS Mortgage Securities Corp Ser 2004-NC1		03/01/2011	Paydown		68,805	68,805	68,803	68,698		107		107		68,805				474	11/25/2033	2Z*
36228F-ZK-5	GS Mortgage Securities Corp Ser 2004-FM1		03/25/2011	Paydown		399,100	399,100	399,100	399,100						399,100				1,056	11/25/2033	1Z*
36228F-ZL-3	GS Mortgage Securities Corp Ser 2004-FM1		03/25/2011	Paydown		21,618	21,618	21,618	21,618						21,618				109	11/25/2033	4Z*
362341-ES-4	GSAA Home Equity Tr Ser 2005-6F Cl 4A3		03/01/2011	Paydown		62,104	62,104	62,191	62,144		(41)		(41)		62,104				510	05/01/2035	1Z*
36242D-6Q-1	GS Mortgage Securities Corp Ser 2005-5F		03/01/2011	Paydown		581,607	581,607	577,245	578,209		3,398		3,398		581,607				4,704	06/25/2035	1Z*
36242D-7B-3	GS Mortgage Securities Corp Ser 2005-5F		03/01/2011	Paydown		404,626	404,626	390,274	395,742		8,884		8,884		404,626				3,314	06/25/2035	1Z*
36242D-7Q-0	GS Mortgage Securities Corp Ser 2005-5F		03/01/2011	Paydown		664,035	664,035	632,760	637,732		26,303		26,303		664,035				5,446	06/25/2035	1Z*
36242D-DE-0	GS Mortgage Securities Corp Ser 2004-7 C		03/01/2011	Paydown		186,601	186,601	186,595	186,395		206		206		186,601				(23,824)	04/01/2028	1Z*
36242D-ND-1	GS Mortgage Securities Corp Ser 2004-10		03/01/2011	Paydown		429,980	429,980	429,957	429,517		464		464		429,980				(92,585)	08/25/2034	1Z*
36242D-UX-9	GS Mortgage Securities Corp Ser 2005-1F		03/01/2011	Paydown		314,625	314,625	317,624	315,916		(1,290)		(1,290)		314,625				2,896	01/01/2035	1Z*
36297N-AC-9	GS Mortgage Sec Corp Ser 2006-S3 Cl A3		03/25/2011	Paydown		39,823	39,823	3,571	(39,021)		78,844		78,844		39,823				(22,278)	03/25/2036	2Z*
36828Q-KQ-8	GE Capital Commercial Mortgage Ser 2005-		02/16/2011	Wachovia Capital Markets Inc		2,096,875	2,000,000	1,893,281	1,943,597		1,831		1,831		1,945,428		151,447	151,447	21,258	06/10/2048	1Z*
368907-AC-5	General American Trans Corp EETC Ser 199		02/28/2011	Paydown		6,909	6,909	7,011	6,944		(35)		(35)		6,909				259	02/28/2015	3FE
37330P-AH-0	Georgia-Pacific Corp 1st Lien Term Ln B		03/31/2011	Redemption 100.0000		2,450	2,450	2,433	2,440		10		10		2,450				14	12/20/2012	2FE
373334-FV-8	Georgia Pwr Co Sr Nt Ser S 4.000% 01/1		01/15/2011	Various		3,000,000	3,000,000	2,931,360	2,999,531		469		469		3,000,000				60,000	01/15/2011	1FE
39121J-AH-3	Great River Energy 1st Mtg Bd 4.478% 0		02/16/2011	Merrill Lynch		10,711,790	11,500,000	11,500,000	11,500,000						11,500,000		(788,210)	(788,210)	171,657	07/01/2030	1FE
393505-QX-3	Green Tree Finl Corp Mfg Hsg Ser 1996-9		03/15/2011	Paydown		1,741	1,741	1,741	1,741						1,741				26	01/15/2028	1FE
39539M-AA-7	Greenpoint Mtg Funding Tr Ser 2007-AR3 C		03/25/2011	Paydown		828,378	828,378	807,475	811,444		16,934		16,934		828,378				841	06/25/2037	3Z*
41164Y-AB-7	Harborview Mtg Loan Tr Ser 2007-4 Cl 2A1		03/19/2011	Paydown		404,467	404,467	394,229	396,386		8,081		8,081		404,467				365	07/19/2047	1Z*
42830Q-AH-3	Hexion Specialty Chemicals Revolver Nt 2		02/02/2011	Redemption 100.0000		7,000,000	7,000,000	7,000,000							7,000,000				5,379	05/31/2011	4Z
43708A-AD-4	Indymac Hm Eq Mtg Ln Ass Bk Tr Ser SPMD		01/18/2011	Paydown		(73,186)	(73,186)	(73,186)	(73,186)						(73,186)				(26,078)	05/25/2033	1Z*
437690-AL-4	Homestar Mtg Acceptance Corp Ser 2004-2		03/25/2011	Paydown		355,165	355,165	347,895	348,111		7,054		7,054		355,165				272	06/25/2034	1Z*
438499-AA-3	Honeywell En Sav Perf CtrctTr PTC 6.10		03/01/2011	Redemption 100.0000		143,717	143,717	143,717	143,717						143,717				1,464	12/01/2015	1
438499-AB-1	Honeywell En Sav Perf CtrctTr PTC Ser 20	O	02/01/2011	Redemption 100.0000		43,541	43,541	31,104	42,829					(11,725)	43,541	12,437		12,437	221	08/01/2015	1
45254N-PV-3	IMPAC CMB Tr Ser 2005-5 Cl A2 0.470% 0		03/25/2011	Paydown		57,572	57,572	56,358	56,358		1,213		1,213		57,572				48	08/25/2035	1Z*
45254T-NY-6	IMPAC Secd Assets CMN Owner Tr Ser 2004-		03/01/2011	Paydown		304,484	304,484	304,455	304,233		251		251		304,484				2,408	03/25/2034	1Z*
45254T-PM-0	IMPAC Secd Assets CMN Owner Tr Ser 2004-		03/01/2011	Paydown		52,709	52,709	52,709	52,668		40		40		52,709				478	08/25/2034	1Z*
456606-AG-7	Indymac Hm Eq Mtg Ln Ass Bk Tr 2000-A Cl		03/01/2011	Paydown		8,183	8,183	5,507	5,507						5,507		2,676	2,676	182	06/25/2031	4Z*
45660L-HT-9	Indymac Indx Mtg Ln Tr Ser 2005-A3 Cl NA		03/01/2011	Paydown		72,424	72,424	72,402	72,356		68		68		72,424				677	04/25/2035	2Z*
45660L-PE-3	Indymac Indx Mtg Ln Tr Ser 2005-A6CB Cl		03/01/2011	Paydown		56,967	56,967	19,072	19,072		37,895		37,895		56,967				435	06/25/2035	2Z*
45660L-SS-9	Indymac Indx Mtg Ln Tr Ser 2005-A8CB Cl		03/01/2011	Paydown		24,586	24,586	23,742	23,742		844		844		24,586				229	07/25/2035	3Z*
45660L-XA-2	Indymac Indx Mtg Ln Tr Ser 2005-AR19 Cl		03/01/2011	Paydown		271,722	271,722	236,456	236,456		35,265		35,265		271,722				2,422	10/25/2035	1Z*
45660N-J8-9	Residential Asset Sec Tr Ser 2004-A4 Cl		03/01/2011	Paydown		170,261	170,261	159,725	165,227		5,034		5,034		170,261				1,067	08/25/2034	1Z*
45660N-UM-5	Residential Asset Sec Tr Ser 2003-A10 Cl		03/01/2011	Paydown		585,069	585,069	550,943	554,868		30,201		30,201		585,069				4,437	09/25/2033	1Z*
45660N-W5-0	Residential Asset Sec Tr Ser 2004-R2 Cl		03/01/2011	Paydown		125,499	125,499	129,107	126,994		(1,495)		(1,495)		125,499				1,152	01/01/2016	1Z*
45661K-AG-5	Indymac Indx Mtg Ln Tr Ser 2006-AR11 Cl		03/01/2011	Paydown		182,236	601,861	459,726	459,726						459,726		(277,490)	(277,490)	4,372	06/25/2036	4Z*
45662D-AA-3	Indymac Indx Mtg Ln Tr Ser 2006-AR29 Cl		03/25/2011	Paydown		123,728	202,925	171,508	171,508						171,508		(47,780)	(47,780)	130	11/25/2036	4Z*
466247-EN-9	JP Morgan Mtg Tr Ser 2004-S1 Cl 1A4 4.		03/01/2011	Paydown		1,610,126	1,610,126	1,550,879	1,582,158		27,968		27,968		1,610,126				14,757	09/25/2034	1Z*
466247-MU-4	JP Morgan Mtg Tr Ser 2005-S1 Cl 2A3 5.		03/01/2011	Paydown		152,571	152,571	153,835	153,502		(931)		(931)		152,571				1,425	10/01/2034	2Z*
466247-TW-3	JP Morgan Mtg Tr Ser 2005-A6 Cl 3A2 3.		03/01/2011	Paydown		252,847	252,847	250,714	251,560		1,287		1,287		252,847				856	09/25/2035	1Z*
466247-YS-6	JP Morgan Mtg Tr Ser 2005-A8 Cl 2A6 2.		03/01/2011	Paydown		481,504	481,504	473,529	478,817		2,687		2,687		481,504				2,318	11/25/2035	2Z*
46625Y-UF-8	JP Morgan Chase Comm Mtg Secs Ser 2005-L		03/01/2011	Paydown				93,573	16,241		(16,241)		(16,241)						3,820	09/01/2012	1FE
46627M-AA-5	JP Morgan Alt Loan Tr Ser 2005-S1 Cl 1A1		03/01/2011	Paydown		28,084	28,084	25,482	25,482		2,602		2,602		28,084				281	12/25/2035	2Z*
46627M-AP-2	JP Morgan Alt Loan Tr Ser 2005-S1 Cl 2A4		03/01/2011	Paydown		1,783,158	1,783,158	1,772,637	1,772,637		10,521		10,521		1,783,158				14,301	12/25/2035	3Z*
46627M-EH-6	JP Morgan Alt Loan Tr Ser 2006-S1 Cl 1A1		03/01/2011	Paydown		46,111	46,140	38,247	38,247		5,882		5,882		44,129		1,982	1,982	412	03/25/2036	1Z*
46628S-AC-7	JP Morgan Mtg Tr Ser 2006-WF1 Cl A2A 5		01/01/2011	Paydown		777,739	777,739	778,225	774,878		2,861		2,861		777,739				3,746	02/01/2011	1Z*
46629D-AK-1	JP Morgan Mtg Tr Ser 2006-A7 Cl 2A2 5.		03/01/2011	Paydown		271,120	271,120	271,501	270,416		704		704		271,120				2,257	12/01/2011	4Z*
46629E-AH-6	JP Morgan Alt Loan Tr Ser 2006-A4 Cl A8		03/01/2011	Paydown		29,039	29,039	26,357	26,357		2,681		2,681		29,039				179	09/25/2036	4Z*
494550-AH-9	Kinder Morgan Energy - LP Nt 6.750% 03		03/15/2011	Maturity		3,000,000	3,000,000	2,991,150	2,999,756		244		244		3,000,000				101,250	03/15/2011	2FE
49725V-AA-0	Kiowa Power Partners LLC Ser A Sr Sec Nt		03/30/2011	Redemption 100.0000		97,883	97,883	97,883	97,883						97,883				1,177	12/30/2013	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
50375U-AD-7	La Paloma Generating Co 1st Lien TL Nt 2		03/31/2011	Redemption 100.0000		7,701	7,701	7,701	7,701						7,701				40	08/16/2012	5Z
51783Q-AB-4	Las Vegas Sands (Venetian Cas) Term Ln B		03/31/2011	Redemption 100.0000		19,965	19,965	19,106	19,403		563		563		19,965				204	05/23/2014	3FE
52108H-4R-2	LB-UBS Commercial Mtge Tr Ser 2005-C3 Cl		03/11/2011	Paydown		226,233	226,233	218,881	225,288		945		945		226,233				1,158	07/15/2030	1Z*
52108H-E2-6	LB-UBS Commercial Mtge Tr Ser 2004-C4 Cl		02/11/2011	Paydown		1,964,630	1,964,630	1,916,128	1,962,392		2,238		2,238		1,964,630				14,839	06/15/2029	1Z*
52108H-E3-4	LB-UBS Commercial Mtge Tr Ser 2004-C4 Cl		03/11/2011	Paydown		194,854	194,854	193,818	194,372		482		482		194,854				1,680	06/15/2029	1Z*
52108H-J7-0	LB-UBS Commercial Mtge Tr Ser 2004-C6 Cl		03/11/2011	Paydown		928,786	928,786	903,571	925,093		3,693		3,693		928,786				7,392	08/15/2029	1Z*
52108M-AL-7	LB-UBS Commercial Mtge Tr Ser 2005-C7 Cl		03/08/2011	Morgan Stanley & Co Inc		3,221,094	3,500,000	3,145,611	3,145,611						3,145,611		75,483	75,483	46,813	11/15/2040	1Z*
52109P-AG-0	LB-UBS Commercial Mtg Tr Ser 2007-C6 Cl		01/05/2011	Royal Bank of Scotland		8,610,234	8,500,000	8,501,992	8,499,951		(6)		(6)		8,499,945		110,289	110,289	41,864	07/11/2017	4Z*
525170-BL-9	Lehman ABS Corp Ser 2003-1 Cl A1 5.000		03/01/2011	Paydown		909,064	909,064	843,725	856,809		52,255		52,255		909,064				7,283	12/25/2033	1Z*
52518R-CD-6	Lehman Structured Sec Corp Ser 2005-1 Cl		03/28/2011	Paydown		37,277	37,277	37,265	13,030	24,236	11		24,247		37,277				38	09/26/2045	1Z*
53957D-AA-1	Local Insight Media Fin LLC Ser 2007-1A		01/23/2011	Paydown		177,705	177,705	83,445	83,445		94,260		94,260		177,705				2,612	10/23/2037	1FE
54323M-AB-4	Longview Power LLC Delayed Draw TL B Nt		03/15/2011	Goldman Sachs & Company		2,695,280	2,800,000	2,828,000	2,813,721		(837)		(837)		2,812,884		(117,604)	(117,604)	17,938	02/28/2014	4FE
54323M-AB-4	Longview Power LLC Delayed Draw TL B Nt		03/15/2011	Goldman Sachs & Company		7,636,627	7,933,333	7,933,333	7,933,333						7,933,333		(296,707)	(296,707)	50,823	02/28/2014	4FE
54600@-AP-4	Louis Dreyfus Corp Sr Nt 6.070% 12/17/		02/01/2011	Various		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				59,351	12/17/2013	2
55265K-F6-1	Master Asset Sec Tr Ser 2003-7 Cl 4A33		03/01/2011	Paydown		811,239	811,239	764,487	783,593		27,646		27,646		811,239				6,204	09/25/2033	1Z*
55265K-QM-4	Master Asset Sec Tr Ser 2003-1 Cl 2A17		03/01/2011	Paydown		639,433	639,433	653,820	644,708		(5,275)		(5,275)		639,433				5,642	01/01/2028	1Z*
55265K-RQ-4	Master Asset Sec Tr Ser 2003-2 Cl 2A3		03/01/2011	Paydown		620,255	620,255	614,634	617,231		3,024		3,024		620,255				4,750	03/25/2018	1Z*
55265W-CA-9	Master Seasoned Securities Tr Ser 2004-2		03/01/2011	Paydown		58,975	58,975	60,928	60,834		(1,859)		(1,859)		58,975				633	07/01/2032	1Z*
55275S-AC-4	Master Alternative Loans Tr Ser 2007-1 C		03/01/2011	Paydown		1,021,968	1,021,968	1,024,611	1,022,172		(204)		(204)		1,021,968				7,862	05/01/2015	3Z*
563553-AH-9	Manitowoc Co Inc Term Ln B Nt 1 7.500%		01/14/2011	Redemption 100.0000		437,967	437,967	422,200	427,485		10,482		10,482		437,967				4,270	04/14/2014	3FE
564759-NH-7	Manufacturers & Traders Tr Co Sub Nt (Fi		02/14/2011	Bonds Direct		7,458,750	7,500,000	7,366,500	7,448,997		2,846		2,846		7,451,843		6,907	6,907	51,956	04/01/2013	1FE
565849-AG-1	Marathon Oil Corp Sr Nt 6.500% 02/15/1		03/18/2011	Call 113.5969		10,223,724	9,000,000	9,044,650	9,029,408		1,194,316		1,194,316		10,223,724				346,125	02/15/2014	2FE
565849-AH-9	Marathon Oil Corp Sr Nt 7.500% 02/15/1		02/25/2011	Direct		8,549,800	7,000,000	8,418,890	8,357,166		(20,668)		(20,668)		8,336,498		213,302	213,302	277,083	02/15/2019	2FE
576434-2D-5	Master Asset Securitization Tr Ser 2006-		03/01/2011	Paydown		385,814	952,829	753,582	753,582						753,582		(367,768)	(367,768)	9,343	03/25/2036	3Z*
576434-A2-0	Master Asset Securitization Tr Ser 2004-		03/01/2011	Paydown		27,658	27,658	27,935	27,861		(202)		(202)		27,658				145	11/01/2034	2Z*
576434-J5-4	Master Asset Securitization Tr Ser 2005-		03/01/2011	Paydown		167,335	167,335	170,316	169,585		(2,249)		(2,249)		167,335				1,808	01/01/2035	2Z*
576434-N2-6	Master Asset Securitization Tr Ser 2005-		03/01/2011	Paydown		159,399	159,399	156,722	157,106		2,293		2,293		159,399				1,624	04/25/2035	1Z*
576434-UH-5	Master Asset Securitization Tr Ser 2004-		03/01/2011	Paydown		196,008	196,008	196,008	196,008						196,008				1,886	08/25/2034	1Z*
576434-WD-2	Master Asset Securitization Tr Ser 2004-		03/01/2011	Paydown		296,125	296,125	298,439	296,755		(630)		(630)		296,125				3,290	12/01/2018	1Z*
576434-YM-0	Master Asset Securitization Tr Ser 2004-		03/01/2011	Paydown		185,063	185,063	176,857	177,613		7,450		7,450		185,063				1,972	12/25/2034	1Z*
57643M-BD-5	Master Asset Securitization Tr Ser 2004-		03/01/2011	Paydown		48,850	48,850	50,033	49,226		(376)		(376)		48,850				428	11/01/2013	1Z*
57643M-FN-9	Master Asset Securitization Tr Ser 2004-		03/01/2011	Paydown		435,921	435,921	422,844	427,751		8,170		8,170		435,921				3,548	07/25/2034	1Z*
58047P-A#-4	MCG Capital Corp Sr Nt 9.980% 10/11/11		03/29/2011	Call 104.9513		4,757,223	4,532,791	3,943,528	3,943,528		813,695		813,695		4,757,223				211,107	10/11/2011	3
587405-AB-7	Mercantile Bankshares Corp Sub Nt Ser B		02/15/2011	Credit Suisse First Boston		7,389,900	7,000,000	6,958,420	6,986,042		765		765		6,986,807		403,093	403,093	110,615	04/15/2013	1FE
589929-PJ-1	Merrill Lynch Mtg Investors Ser 1998-GN1		03/01/2011	Paydown		21,658	21,658	21,863	21,743		(84)		(84)		21,658				385	02/01/2023	1Z*
589929-RK-6	Merrill Lynch Mtg Investors Ser 1998-GN2		03/01/2011	Paydown		2,374	2,374	2,278	2,358		16		16		2,374				30	07/25/2027	1Z*
589929-XZ-6	Merrill Lynch Mtg Investors Ser 2002-AFC		03/01/2011	Paydown		127,957	127,957	127,905	127,710		247		247		127,957				1,518	09/25/2032	2Z*
59020U-J2-2	Merrill Lynch Crd Bse A S & S Ser 2005-S		03/01/2011	Paydown		36,121	36,121	36,030	36,004		117		117		36,121				281	05/25/2046	1Z*
59020U-P7-4	Merrill Lynch Crd Bse A S & S Ser 2005-A		03/01/2011	Paydown		241,896	241,896	235,501	237,848		4,048		4,048		241,896				2,127	08/25/2036	1Z*
59549W-AB-9	Mid State Tr Ser 11 Cl M1 5.598% 07/15		03/15/2011	Paydown		30,087	30,087	30,086	30,087						30,087				276	07/15/2038	1FE
598326-A*-7	Midwest Ind Trans Sys Opr Inc Sr Nt 4.		02/28/2011	Redemption 100.0000		857,143	857,143	857,143	857,143						857,143				19,800	02/28/2013	1
598326-A@-5	Midwest Ind Trans Sys Opr Inc Sr Nt 4.		01/16/2011	Redemption 100.0000		2,428,571	2,428,571	2,452,781	2,434,461		(5,889)		(5,889)		2,428,571				54,521	01/16/2014	1
61745M-5E-9	Morgan Stanley Cap I Ser 2005-T19 Cl A3		02/01/2011	Paydown		3,509	3,509	3,528	3,506		2		2		3,509				28	02/01/2012	1Z*
61745M-6D-0	Morgan Stanley Cap I Ser 2005-HQ6 Cl A2A		03/01/2011	Paydown		358,321	358,321	360,288	358,444		(123)		(123)		358,321				3,719	04/01/2014	1Z*
61745M-6E-8	Morgan Stanley Cap I Ser 2005-HQ6 Cl AAB		03/01/2011	Paydown		458,110	458,110	460,628	458,372		(262)		(262)		458,110				3,958	11/01/2014	1Z*
61745M-HB-2	Morgan Stanley Cap I Ser 1998-WF2 Cl D		01/01/2011	Paydown		136,200	136,200	143,236	135,872		327		327		136,200				840	01/01/2011	1Z*
61745M-VW-0	Morgan Stanley Cap I Ser 2004-1 Cl 1A3		03/01/2011	Paydown		60,032	60,032	60,032	60,032						60,032				489	11/25/2018	1Z*
61745M-WN-9	Morgan Stanley Cap I Ser 2004-1 Cl 2A5		03/01/2011	Paydown		80,811	80,811	76,985	78,695		2,116		2,116		80,811				802	11/25/2033	1Z*
61746S-BS-7	Morgan Stanley Nt 5.050% 01/21/11		01/21/2011	Maturity		1,000,000	1,000,000	997,310	999,971		29		29		1,000,000				25,250	01/21/2011	1FE
61746W-G9-5	Morgan StanleyDeanWitter Cap I Ser 2003-		03/01/2011	Paydown		271,693	271,693	277,779	271,940		(247)		(247)		271,693				2,259	04/01/2012	1Z*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
61746W-LT-5	Morgan StanleyDeanWitter Cap I Ser 2001-		03/01/2011	Paydown		231,125	231,125	246,302	232,248		(1,123)		(1,123)		231,125				2,929	11/01/2011	1Z*
61746W-XM-7	Morgan StanleyDeanWitter Cap I Ser 2002-		03/01/2011	Paydown		685,124	685,124	702,360	684,964		161		161		685,124				7,361	08/01/2011	1Z*
61754K-AG-0	Morgan Stanley Capital I Ser 2007-IQ14 C		02/16/2011	Morgan Stanley & Co Inc		4,953,125	5,000,000	4,726,719	4,780,041						4,780,041		173,084	173,084	64,053	04/15/2049	3Z*
61756U-AN-1	Morgan Stanley Capital I Ser 2007-IQ16 C		03/08/2011	Deutsche Bank Securities		3,451,250	4,000,000	1,325,888	1,325,888						1,325,888		2,125,362	2,125,362	68,347	12/12/2049	1Z*
62886M-AB-6	NCO Group Inc Term Ln B Nt 4 7.250% 05		03/31/2011	Redemption 100.0000		80,476	80,476	79,696	80,090		385		385		80,476				2,257	05/15/2013	5FE
62906L-AB-4	NE Energy 1st Lien Synthetic LOC Nt 3		03/02/2011	Redemption 100.0000		112,190	112,190	110,615	111,409		780		780		112,190				535	11/01/2013	4FE
62937N-AL-1	NRG Energy Non-Extended TL B1 Nt 7 2.0		03/31/2011	Redemption 100.0000		1,689	1,689	1,672	1,672		17		17		1,689				9	02/01/2013	3FE
62937N-AL-1	NRG Energy Non-Extended TL B1 Nt 7 2.0		03/25/2011	Tax Free Exchange		18,187	18,355	18,169	18,170		17		17		18,187				98	02/01/2013	3FE
637071-AD-3	National Oilwell Varco Inc Sr Nt Ser B		03/15/2011	Maturity		6,000,000	6,000,000	6,111,300	6,008,786		(8,786)		(8,786)		6,000,000				195,000	03/15/2011	2FE
640217-AB-1	Neiman Marcus Group Inc Term Ln Nt 10		03/07/2011	Tax Free Exchange		950,120	949,678	950,171	950,157		(37)		(37)		950,120				5,611	04/06/2013	4FE
640217-AB-1	Neiman Marcus Group Inc Term Ln Nt 1 2		03/15/2011	Credit Suisse First Boston		4,151,673	4,193,186	4,202,013	3,249,644		(533)		(533)		4,199,231		(47,557)	(47,557)	20,830	04/06/2013	4FE
64352V-EF-4	New Century Home Equity Ln Tr 2003-5 Cl		03/01/2011	Paydown		43,391	43,391	43,381	43,340		50		50		43,391				353	11/25/2033	1Z*
652482-BT-6	News America Inc Co Gtd Nt 6.900% 03/0		03/07/2011	Royal Bank of Scotland		1,172,110	1,000,000	1,172,600	1,163,619		(3,116)		(3,116)		1,160,504		11,606	11,606	36,225	03/01/2019	2FE
65535V-BZ-0	Nomura Asset Sec Corp Ser 2003-A3 Cl A1		03/01/2011	Paydown		205,005	205,005	205,197	204,732		272		272		205,005				1,929	07/01/2017	1Z*
65535V-CN-6	Nomura Asset Sec Corp Ser 2004-AP1 Cl A6		03/01/2011	Paydown		293,018	293,018	293,012	292,720		299		299		293,018				2,822	03/25/2034	1Z*
65535V-DC-9	Nomura Asset Sec Corp Ser 2004-AP2 Cl A6		03/01/2011	Paydown		84,236	84,236	83,571	83,655		580		580		84,236				694	07/25/2034	1Z*
65535V-HF-8	Nomura Asset Sec Corp Ser 2005-AP1 Cl 2A		03/01/2011	Paydown		351,159	351,159	344,026	346,077		5,082		5,082		351,159				1,583	02/25/2035	1Z*
65535V-HH-4	Nomura Asset Sec Corp Ser 2005-AP1 Cl 2A		03/01/2011	Paydown		21,508	21,508	21,400	21,407		101		101		21,508				101	02/25/2035	1Z*
65535V-US-5	Nomura Asset Sec Corp Ser 2006-AR2 Cl 3A		03/25/2011	Paydown		103,777	103,777	50,319	50,319		53,458		53,458		103,777				88	04/25/2036	1Z*
664785-AF-9	Northern Border Partners Nt 7.100% 03/		03/15/2011	Maturity		1,000,000	1,000,000	984,520	999,541		459		459		1,000,000				35,500	03/15/2011	2FE
665228-BU-5	Northern Illinois Gas Co 1st Mtg Bd 6.		02/01/2011	Maturity		1,000,000	1,000,000	1,126,890	1,001,534		(1,534)		(1,534)		1,000,000				33,125	02/01/2011	1FE
66586G-BZ-9	Northern Trust Co Sub Nt 6.300% 03/07/		03/07/2011	Maturity		1,650,000	1,650,000	1,794,474	1,654,525		(4,525)		(4,525)		1,650,000				53,708	03/07/2011	1FE
67073E-AD-2	Nuveen Investments Inc Non- Extended Ter		01/01/2011	Tax Free Exchange		1,457,450	1,457,450	1,457,450	1,457,450						1,457,450				14,642	11/13/2014	4FE
67073E-AD-2	Nuveen Investments Inc Term Ln Nt 9 3.		02/01/2011	Redemption 100.0000		4,125,000	4,125,000	4,125,000	4,125,000						4,125,000				28,786	11/13/2014	4FE
67073E-AD-2	Nuveen Investments Inc Term Ln Nt 9 3.		01/01/2011	Tax Free Exchange		1,375,000	1,375,000	1,375,000	1,375,000						1,375,000				5,148	11/13/2014	4FE
674135-CT-3	Oakwood Mtg Inv Inc Sr/Sub PT Ctf 1997-D		03/01/2011	Paydown		2,278	2,278	2,296	2,273		5		5		2,278				25	06/01/2011	1FE
677050-AE-6	Oglethorpe Power Corp 1st Mtg 6.100% 0		02/16/2011	Credit Suisse First Boston		15,611,617	13,928,000	16,775,195	16,731,550		(42,821)		(42,821)		16,688,729		(1,077,112)	(1,077,112)	370,523	03/15/2019	1FE
68210*-AC-7	Omega Leasing LLC Sr Nt 5.980% 07/12/1		01/12/2011	Redemption 100.0000		95,692	95,692	95,692	95,692						95,692				1,431	07/12/2016	1
68619A-AV-9	Origen Manufactured Hsg Ser 2004-A Cl A3		03/15/2011	Paydown		99,480	99,480	99,443	99,480		1		1		99,480				758	12/15/2020	1FE
69353C-A*-2	PRA International Term Ln Nt 2 3.534%		03/31/2011	Redemption 100.0000		2,386	2,386	2,339	2,358		29		29		2,386				21	12/13/2014	3FE
69353C-A*-2	PRA International Term Ln Nt 1 3.559%		03/31/2011	Redemption 100.0000		1,364	1,364	1,336	1,347		16		16		1,364				14	12/13/2014	3FE
69639@-AA-0	Palisade Holdings L L C Sub Nt 6.838%		02/15/2011	Various		168,588	168,588										168,588	168,588		03/10/2030	6
73316P-AF-7	Popular ABS Mtg Pass Thru Tr Ser 2004-4		03/01/2011	Paydown		553,685	553,685	553,671	552,455		1,230		1,230		553,685				4,616	09/25/2034	1Z*
73664#-AA-8	Portland Natural Gas Trans Sys Sr Sec Nt		03/31/2011	Redemption 100.0000		139,909	139,909	140,937	140,470		(561)		(561)		139,909				2,064	12/31/2018	2
73932L-AA-1	Power Receivable Finance LLC Sr Nt 6.2		01/01/2011	Redemption 100.0000		194,878	194,878	194,820	194,870		7		7		194,878				3,064	01/01/2012	2FE
74160M-BP-6	Prime Mortgage Tr Ser 2003-2 Cl 1A10 5		03/01/2011	Paydown		322,625	322,625	300,444	306,411		16,214		16,214		322,625				2,292	10/25/2033	1Z*
74160M-KW-1	Prime Mortgage Tr Ser 2005-4 Cl 2A11 5		03/01/2011	Paydown		223,907	223,907	217,609	221,120		2,787		2,787		223,907				2,127	10/25/2035	2Z*
742741-AA-9	Procter & Gamble ESOP Deb Ser A 9.360%		01/01/2011	Various		224,082	224,082	291,072	266,615		(42,533)		(42,533)		224,082				10,487	01/01/2021	1FE
743873-AY-7	Provident Funding Mtg Loan Tr Ser 2005-1		03/25/2011	Paydown		361,165	361,165	360,713	360,809		356		356		361,165				307	05/25/2035	1Z*
743917-B@-4	Prudential Ins Co of America Ser 1985-J		02/01/2011	Paydown		40	40	42	41		(1)		(1)		40				1	12/01/2015	5*
74451P-AA-1	Public Svc Co NC Inc Nt 6.625% 02/15/1		02/15/2011	Maturity		4,500,000	4,500,000	4,978,530	4,509,179		(9,179)		(9,179)		4,500,000				149,063	02/15/2011	1FE
74922E-AP-4	Residential Accredit Loans Ser 2006-QS6		01/01/2011	Paydown		580	84,881	9,593	825	8,768			8,768		9,593		(9,013)	(9,013)	424	06/25/2036	1Z*
74927U-AW-8	RBSGC Mtg PTC Ser 2005-A Cl 2A1 5.750%		03/01/2011	Paydown		158,506	158,506	159,002	158,803		(296)		(296)		158,506				1,131	02/01/2035	3Z*
749581-AJ-3	Residential Funding Mtg Sec I Ser 2007-S		03/01/2011	Paydown		540,834	540,834	542,186	541,038		(205)		(205)		540,834				5,399	01/01/2020	3Z*
750754-AB-9	Railcar Leasing LLC Ser 1 Cl A2 7.125%		01/15/2011	Paydown		80,919	80,919	93,847	83,310		(2,390)		(2,390)		80,919				1,441	01/15/2013	1FE
75114R-AD-7	Residential Accredit Loans Inc Ser 2006		03/25/2011	Paydown		297,851	492,362	359,599	359,599						359,599		(61,748)	(61,748)	363	04/25/2036	1Z*

STATEMENT AS OF MARCH 31, 2011 OF THE NATIONWIDE LIFE INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
75115L-AA-5	Residential Accredit Loans Ser 2007-QH7		03/25/2011	Paydown		721,045	721,045	700,400	700,400		20,645		20,645		721,045				719	08/25/2037	4Z*
755920-AG-0	Receipts on Corp Sec Tr Collateral Tr Se		02/01/2011	Redemption 100.0000		203,983	203,983	224,946	214,249		(10,266)		(10,266)		203,983				6,629	08/01/2017	4FE
75935@-AC-4	Reinalt-Thomas Corp Sr Nt 7.000% 03/28		03/31/2011	Redemption 100.0000		571,429	571,429	571,429	571,429						571,429				20,000	03/28/2012	2
759950-EL-8	Renaissance Home Equity Ln Tr Ser 2004-4		03/01/2011	Paydown		203,325	203,325	203,325	203,005		321		321		203,325				1,750	02/25/2035	1Z*
759950-FE-3	Renaissance Home Equity Ln Tr Ser 2005-1		03/01/2011	Paydown		38,936	38,936	34,167	35,519		3,417		3,417		38,936				341	05/25/2035	1Z*
760719-BC-7	Republic NY Corp Sub Nt 7.000% 03/22/1		03/22/2011	Various		4,845,000	4,845,000	5,363,253	4,866,469		(21,469)		(21,469)		4,845,000				169,575	03/22/2011	1FE
760985-2G-5	Residential Asset Mtg Prod Inc Ser 2004-		03/25/2011	Paydown		170,009	170,009	170,009	170,009						170,009				238	10/25/2031	1Z*
760985-5D-9	Residential Asset Mtg Prod Inc Ser 2004-		03/01/2011	Paydown		75,510	75,510	75,226	75,222		288		288		75,510				634	06/25/2034	1Z*
760985-7F-2	Residential Asset Mtg Prod Inc Ser 2004-		03/01/2011	Paydown		162,809	162,809	94,787	94,787		68,022		68,022		162,809				1,237	07/25/2034	1Z*
760985-M9-9	Residential Asset Mtg Prod Inc Ser 2004-		03/01/2011	Paydown		416,097	416,097	416,095	415,763		335		335		416,097				3,372	01/25/2034	1Z*
760985-US-8	Residential Asset Mtg Prod Inc Ser 2003-		03/01/2011	Paydown		43,965	43,965	41,956	42,432		1,532		1,532		43,965				299	03/25/2033	1Z*
760985-UX-7	Residential Asset Mtg Prod Inc Ser 2003		03/01/2011	Paydown		1,783,296	1,783,296	1,704,998	1,758,199		25,097		25,097		1,783,296				12,676	05/25/2033	1Z*
760985-WP-2	Residential Asset Mtg Prod Inc Ser 2003-		03/01/2011	Paydown		256,251	256,251	256,245	256,053		198		198		256,251				1,292	03/25/2033	1Z*
760985-ZF-1	Residential Asset Mtg Prod Inc Ser 2003-		03/01/2011	Paydown		154,067	154,067	154,061	153,931		136		136		154,067				1,115	09/25/2033	1Z*
76110H-3B-3	Residential Accredit Loans Ser 2005-QS5		03/01/2011	Paydown		85,784	85,784	82,929	83,301		2,483		2,483		85,784				767	04/25/2035	3Z*
76110H-EU-9	Residential Accredit Loans Ser 2003-QS11		03/01/2011	Paydown		48,229	48,229	47,957	47,978		250		250		48,229				447	06/25/2033	1Z*
76110H-LP-2	Residential Accredit Loans Ser 2003-QS21		03/01/2011	Paydown		116,079	116,079	118,981	117,101		(1,022)		(1,022)		116,079				920	03/01/2016	1Z*
76110H-UL-1	Residential Accredit Loans Ser 2004-QS8		03/01/2011	Paydown		959,864	959,864	953,265	955,953		3,911		3,911		959,864				7,468	06/25/2034	1Z*
76110H-UV-9	Residential Accredit Loans Ser 2004-QS8		03/01/2011	Paydown		90,487	90,487	87,405	87,808		2,679		2,679		90,487				779	06/25/2034	1Z*
76110H-X9-5	Residential Accredit Loans Ser 2005-QS3		03/01/2011	Paydown		284,482	284,482	288,305	285,701		(1,219)		(1,219)		284,482				2,440	12/01/2017	2Z*
76110W-MC-7	Residential Asset Sec Corp Ser 2001-KS3		03/01/2011	Paydown		15,070	15,070	15,067	15,047		23		23		15,070				155	09/25/2031	3Z*
76110W-RQ-1	Residential Asset Sec Corp Ser 2003-KS4		03/01/2011	Paydown		274,351	274,351	274,203	274,039		312		312		274,351				1,855	05/25/2033	1Z*
76111X-ZX-4	Residential Funding Mtg Sec I Ser 2005 S		03/01/2011	Paydown		203,527	203,527	200,220	201,896		1,631		1,631		203,527				1,579	11/25/2035	4Z*
76112B-SN-1	Residential Asset Mtg Products Ser 2005-		03/01/2011	Paydown		627,826	627,826	598,201	607,961		19,866		19,866		627,826				(35,034)	08/01/2016	1Z*
76112B-SY-7	Residential Asset Mtg Products Ser 2005-		03/01/2011	Paydown		6,002,635	6,002,635	5,563,692	5,913,766		88,869		88,869		6,002,635				36,295	09/25/2034	1Z*
76112F-AG-6	Residential Asset Sec Tr Ser 2006-A5CB C		03/01/2011	Paydown		54,250	79,987	69,347	69,347		(4,593)		(4,593)		64,753		(10,503)	(10,503)	936	06/25/2036	4Z*
761143-AD-8	Residential Asset Sec Tr Ser 2007-A9 Cl		03/01/2011	Paydown		409,761	409,761	397,178	396,623		13,138		13,138		409,761				4,490	09/25/2037	5Z*
76114H-AK-1	Residential Asset Sec Tr Ser 2007-A5 Cl		03/01/2011	Paydown		487,818	487,818	444,354	444,354		43,465		43,465		487,818				4,337	05/25/2037	3Z*
76168J-AD-8	RBS Global (Rexnord) Term Ln B Nt 22 2		03/15/2011	Credit Suisse First Boston		350,175	350,877	350,877	350,877						350,877		(702)	(702)	2,885	07/19/2013	3FE
76168J-AD-8	RBS Global (Rexnord) Term Ln B Nt 10 2		03/15/2011	Credit Suisse First Boston		647,825	649,123	639,386	644,629		339		339		644,968		2,856	2,856	7,404	07/19/2013	3FE
762009-BJ-6	Residential Funding Mtg Sec I Ser 2007-S		03/01/2011	Paydown		1,161,702	1,216,188	1,052,771	1,052,443		139,674		139,674		1,192,117		(30,414)	(30,414)	12,434	06/25/2037	4Z*
771196-AQ-5	Roche Hldgs Inc Co Gtd Nt 5.000% 03/01		03/24/2011	Call 109.9310		10,346,706	9,412,000	9,420,696	9,418,128		928,578		928,578		10,346,706				265,366	03/01/2014	1FE
78442G-GG-5	SLM Student Loan Tr Ser 2003-4 Cl A5D		02/16/2011	Morgan Stanley & Co Inc		5,845,342	5,987,546	6,014,677	6,003,597		(217)		(217)		6,003,379		(158,037)	(158,037)	12,068	12/15/2028	1FE
78442G-GG-5	SLM Student Loan Tr Ser 2003-4 Cl A5D		03/15/2011	Paydown		360,667	360,667	362,301	361,633		(967)		(967)		360,667				948	12/15/2028	1FE
78487Q-AA-8	SVO Timeshare Mtg Corp Ser 2003-AA Cl A		03/01/2011	Paydown		24,144	24,144	24,141	24,108		37		37		24,144				160	02/20/2019	1FE
78487Q-AB-6	SVO Timeshare Mtg Corp Ser 2003-AA Cl B		03/01/2011	Paydown		60,361	60,361	60,352	60,262		99		99		60,361				432	02/20/2019	1FE
785583-AF-2	Sabine Pass Lng LP Sr Nt 7.500% 11/30/		03/08/2011	Various		7,700,160	7,500,000	6,775,000	6,841,256		16,201		16,201		6,857,457		842,703	842,703	157,813	11/30/2016	4FE
785778-HD-6	SACO I Tr Ser 2005-6 Cl A 0.830% 09/25		03/25/2011	Paydown		198,991	198,991	192,174	192,174		6,817		6,817		198,991				268	09/25/2035	5Z*
78648W-AD-5	Safety-Kleen Corp Term Ln B Nt 3 2.760		01/04/2011	Redemption 100.0000		3,644	3,644	3,644	3,456	188			188		3,644				11	08/02/2013	6Z
79546#-AA-9	Sally Beauty Holdings Term Ln B Nt 12		03/31/2011	Redemption 100.0000		73,912	73,912	73,912	73,912						73,912				464	11/16/2013	4FE
79548K-ZJ-0	Salomon Bros Mtg Sec VII Inc Ser 1998-AQ		03/01/2011	Paydown		6,517	6,517	6,574	6,492		25		25		6,517				67	06/01/2011	1Z*
805564-HJ-3	Saxon Asset Securities Tr Ser 2000-4 Cl		03/01/2011	Paydown		93,706	93,706	95,331	93,731		(25)		(25)		93,706				990	08/01/2012	1Z*
811410-AK-5	Sea-Land Service Inc Sec Nt Ser A 6.60		01/02/2011	Redemption 100.0000		90,903	90,903	96,372	90,908		(5)		(5)		90,903				3,000	01/02/2011	2FE
811410-AL-3	Sea-Land Service Inc Sec Nt Ser B 6.60		01/02/2011	Redemption 100.0000		90,903	90,903	97,323	90,909		(5)		(5)		90,903				3,000	01/02/2011	2FE
811410-AM-1	Sea-Land Service Inc Sec Nt Ser C 6.60		01/02/2011	Redemption 100.0000		90,903	90,903	97,323	90,909		(5)		(5)		90,903				3,000	01/02/2011	2FE
81441P-CE-9	Security Natl Mtg Loan Tr Ser 2005-1A Cl		03/01/2011	Paydown		131,973	131,973	131,954	131,647		325		325		131,973				874	02/25/2035	1Z*
81441P-CN-9	Security Natl Mtg Loan Tr Ser 2005-2A Cl		03/25/2011	Paydown		220,459	220,459	220,459	220,459						220,459				2,232	02/25/2036	1Z*
816194-AF-1	Select Medical Corp Term Ln B Nt 10 2.		03/22/2011	Tax Free Exchange		1,024,788	1,037,032	1,023,796			993		993		1,024,788				2,086	02/24/2012	3FE
816194-AF-1	Select Medical Corp Term Ln B Nt 1 2.3		02/22/2011	Tax Free Exchange		1,228,555	1,244,438	1,182,216	1,226,353		2,201		2,201		1,228,555				7,581	02/24/2012	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
816194-AF-1	Select Medical Corp Term Ln B Nt 9 4.2		03/31/2011	Redemption 100.0000		1,241,792	1,241,792	1,226,915	4,169		14,871		14,871		1,241,792				1,640	02/24/2012	3FE
816194-AG-9	Select Medical Corp Delayed Draw TL B Nt		03/22/2011	Tax Free Exchange		366,857	366,857	366,857							366,857				738	02/24/2012	3Z
816194-AG-9	Select Medical Corp Delayed Draw TL B Nt		02/22/2011	Tax Free Exchange		440,228	440,228	440,228	440,228						440,228				2,682	02/24/2012	4Z
816194-AG-9	Select Medical Corp Delayed Draw TL B Nt		03/31/2011	Redemption 100.0000		433,353	433,353	433,353	9,185						433,353				638	02/24/2012	4Z
81744H-AD-5	Sequoia Mortgage Tr Ser 2007-1 Cl 2A1		03/01/2011	Paydown		621,561	621,561	624,572	623,485		(1,924)		(1,924)		621,561				5,612	12/01/2035	4Z*
832110-AK-6	Smith Intl Sr Nt 8.625% 03/15/14		03/07/2011	Call 120.3927		35,515,842	29,500,000	29,589,160	29,579,222		5,936,620		5,936,620		35,515,842				1,215,646	03/15/2014	2FE
832110-AL-4	Smith Intl Sr Nt 9.750% 03/15/19		03/07/2011	Call 139.3643		25,782,404	18,500,000	18,813,830	18,777,002		7,005,402		7,005,402		25,782,404				861,792	03/15/2019	2FE
83611P-AP-6	Soundview Home Eq Loan Tr Ser 2001-2 Cl		03/01/2011	Paydown		66,927	66,927	67,742	67,503		(575)		(575)		66,927				735	12/01/2027	1Z*
837004-BQ-2	South Carolina El & Gas Co 1st Mtg Bd		02/01/2011	Various		4,550,000	4,550,000	4,899,581	4,554,256		(4,256)		(4,256)		4,550,000				152,425	02/01/2011	1FE
844741-AL-2	Southwest Airlines Co PTC Ser A3 8.700		01/01/2011	Paydown		544,394	544,394	643,931	550,227		(5,834)		(5,834)		544,394				23,681	07/01/2011	3FE
84474W-AA-8	Southwest Airlines Co PTC Ser 1998-A 6		01/02/2011	Redemption 100.0000		151,442	151,442	163,178	156,912		(5,471)		(5,471)		151,442				4,945	07/02/2019	3FE
84751P-LP-2	Specialty Underw & Residen Fin Ser 2006-		03/01/2011	Paydown		18,555	18,555	16,472	16,472		2,083		2,083		18,555				206	02/25/2037	5Z*
84857H-AB-6	Mid-Western Aircraft Systems Term Ln B N		03/31/2011	Redemption 100.0000		2,900	2,900	2,900	2,900						2,900				48	09/30/2016	3Z
84986*-AC-6	Spring Mtn Rd Assoc Sec Nt 8.450% 07/0		01/01/2011	Redemption 100.0000		19,780	19,780	21,249	20,461		(680)		(680)		19,780				836	07/01/2017	3
852212-AA-7	Square Butte Elec Coop 1st Mtg Bd Ser 19		01/01/2011	Redemption 100.0000		409,004	409,004	409,004	409,004						409,004				13,334	01/01/2014	1FE
861832-A#-0	Stonehenge Cap Fund NY LLC Sr Structured		03/15/2011	Redemption 100.0000		6,687	6,687	6,687	6,687						6,687				141	12/15/2016	1
86186#-AA-9	Stonehenge Cap Fd TX LP Sr Structured Nt		03/01/2011	Redemption 100.0000		106,475	106,475	106,475	106,475						106,475				5,207	08/01/2011	1
86187#-AA-8	Stonehenge Cap Fd TX LP Sr Structured Nt		03/01/2011	Redemption 100.0000		1,768	1,768	1,768	1,768						1,768				76	08/01/2015	1
863576-AC-8	Structured Asset Sec Corp Ser 2005-5 Cl		03/01/2011	Paydown		56,233	56,233	56,648	56,529		(296)		(296)		56,233				649	03/01/2035	2Z*
863576-BF-0	Structured Asset Sec Corp Ser 2005-6 Cl		03/01/2011	Paydown		772,111	772,111	776,816	774,992		(2,881)		(2,881)		772,111				6,869	03/01/2027	1Z*
863576-CJ-1	Structured Asset Sec Corp Ser 2005-6 Cl		03/01/2011	Paydown		723,713	723,713	706,759	711,687		12,026		12,026		723,713				4,630	05/25/2035	1Z*
863579-CD-8	Structured Adj Rate Mtg Ln Ser 2004-14 C		03/01/2011	Paydown		26,748	26,748	26,978	26,903		(155)		(155)		26,748				89	09/01/2034	2Z*
86359A-LF-8	Structured Asset Sec Corp Ser 2003-1 Cl		02/01/2011	Paydown		8,234,790	8,234,790	8,237,659	8,182,203		52,586		52,586		8,234,790				70,910	02/25/2018	1Z*
86359A-QK-2	Structured Asset Sec Corp Ser 2003-12XS		03/01/2011	Paydown		93,596	93,596	93,538	93,481		115		115		93,596				725	04/25/2033	1Z*
86359B-5U-1	Structured Asset Sec Corp Ser 2005-3 Cl1		03/01/2011	Paydown		16,154	16,154	14,429	14,390		1,764		1,764		16,154				144	03/25/2035	3Z*
86359B-E7-2	Structured Asset Sec Corp Ser 2004-18H C		03/01/2011	Paydown		1,333,662	1,333,662	1,317,086	1,327,377		6,285		6,285		1,333,662				9,748	10/25/2034	1Z*
86359B-G3-9	Structured Asset Sec Corp Ser 2004-19XS		03/01/2011	Paydown		292,586	292,586	292,449	292,254		332		332		292,586				1,919	10/25/2034	1Z*
86359B-JU-6	Structured Asset Sec Corp Ser 2004-6XS C		03/01/2011	Paydown		173,025	173,025	172,998	172,873		152		152		173,025				1,621	03/25/2034	1Z*
86359B-MK-4	Structured Asset Sec Corp Ser 2004-3 Cl		03/01/2011	Paydown		42,760	42,760	41,344	41,492		1,268		1,268		42,760				357	03/25/2034	4Z*
86359B-WP-2	Structured Asset Sec Corp Ser 2004-8 Cl		03/01/2011	Paydown		2,575,055	2,575,055	2,461,592	2,560,630		14,425		14,425		2,575,055				17,604	07/25/2034	1Z*
86359B-XL-0	Structured Asset Sec Corp Ser 2004-16XS		03/01/2011	Paydown		40,194	40,194	40,185	40,156		38		38		40,194				335	08/25/2034	1Z*
86359B-Y6-2	Structured Asset Sec Corp Ser 2005-NC1 C		03/01/2011	Paydown		236,290	236,290	204,391	212,707		23,583		23,583		236,290				1,574	02/25/2035	1Z*
86359B-ZG-9	Structured Asset Sec Corp Ser 2004-17XS		03/01/2011	Paydown		276,587	276,587	276,501	276,321		266		266		276,587				1,910	09/25/2034	1Z*
86359B-ZS-3	Structured Asset Sec Corp Ser 2004-15 Cl		03/01/2011	Paydown		416,850	416,850	422,842	421,294		(4,445)		(4,445)		416,850				3,902	08/01/2034	2Z*
86359D-FQ-5	Structured Asset Sec Corp Ser 2005-10 Cl		03/01/2011	Paydown		39,819	39,819	40,248	40,141		(322)		(322)		39,819				370	05/01/2035	3Z*
86359D-GQ-4	Structured Asset Sec Corp Ser 2005-10 Cl		03/01/2011	Paydown		186,614	186,614	187,160	186,519		94		94		186,614				1,680	11/01/2034	1Z*
86363A-AA-5	Structured Asset Sec Corp Ser 2006-S4 Cl		03/25/2011	Paydown		143,926	143,926	38,002	38,002		105,925		105,925		143,926				104	01/25/2037	5Z*
86736G-AC-8	Sungard Data Systems Inc Term Ln A Nt 2		03/31/2011	Redemption 100.0000		728	728	728	728						728				4	02/28/2014	3FE
86736G-AH-7	SunGard Data Systems Inc Revolver Nt 28		03/10/2011	Redemption 100.0000		45,248	45,248	45,248							45,248				35	08/11/2011	3FE
86736G-AH-7	SunGard Data Systems Inc Revolver Nt 27		03/09/2011	Redemption 100.0000		206,332	206,332	206,332							206,332				94	08/11/2011	3FE
86737@-AA-5	Sungard Data Systems Inc Term Ln B Nt 5		03/31/2011	Redemption 100.0000		18,972	18,972	18,972	18,972						18,972				130	02/28/2016	3FE
86737@-AA-5	Sungard Data Systems Inc Term Ln B Nt 4		02/08/2011	Tax Free Exchange		741,818	741,818	741,818	741,818						741,818				7,736	02/28/2016	3FE
86853T-AF-0	SuperValu Inc Revolver Nt 32 1.255% 06		03/15/2011	Redemption 100.0000		190,476	190,476	190,476							190,476				225	06/02/2011	4FE
870758-AF-6	Swift Transportation Term Ln (New) Nt 1		01/31/2011	Redemption 100.0000		849,690	849,690	841,194	841,210		8,480		8,480		849,690				3,153	12/21/2016	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
87262C-AB-9	TPF Generation Holdings LLC Synthetic LC		03/24/2011	UBS Warburg London		1,509,820	1,510,575	1,495,418	1,503,290		548		548		1,503,838		5,981	5,981	706	12/15/2013	3FE
87262C-AC-7	TPF Generation Holdings LLC Synthetic Re		03/24/2011	UBS Warburg London		473,298	473,535	468,783	472,407		263		263		472,670		628	628	2,514	12/15/2011	3FE
87262C-AD-5	TPF Generation Holdings LLC Term Ln B Nt		03/24/2011	UBS Warburg London		3,448,727	3,450,452	3,419,158	3,431,330		1,401		1,401		3,432,730		15,997	15,997	18,319	12/15/2013	3FE
88031R-AA-6	Tenaska Alabama II Partners LP Sr Secd N		03/30/2011	Various		123,076	123,076	123,076	123,076						123,076				1,885	03/30/2023	2FE
882850-CM-0	Texas Utils Elec Co Sec Facility Bd 7.		01/01/2011	Various		1,481,223	1,481,223	1,428,322	1,471,518		9,705		9,705		1,481,223				55,250	01/01/2015	5FE
89655M-AA-0	Trinity Rail Leasing I LLC ETC 6.740%		03/20/2011	Redemption 100.0000		139,649	139,649	139,649	139,649						139,649				1,572	04/23/2023	1FE
89655V-AA-0	Trinity Rail Leasing I LLC Ser 2003-1A C		03/12/2011	Paydown		83,627	83,627	83,627	83,627						83,627				(19,288)	10/12/2026	5*
90210E-AF-3	Texas Comp Electric Hlds Term Ln B2 Nt 1		03/17/2011	UBS Warburg London		86,883	103,125	102,974			6		6		102,980		(16,097)	(16,097)	719	10/10/2014	4FE
90210E-AF-3	Texas Comp Electric Hlds Term Ln B2 Nt 8		03/17/2011	UBS Warburg London		894,087	1,061,231	1,059,538	1,059,716		77		77		1,059,792		(165,705)	(165,705)	10,870	10/10/2014	4FE
90210E-AF-3	Texas Comp Electric Hlds Term Ln B2 Nt 8		01/10/2011	Tax Free Exchange		265,719	266,109	265,655	265,717		2		2		265,719				1,057	10/10/2014	4FE
90210E-AF-3	Texas Comp Electric Hlds Term Ln B2 Nt 9		03/17/2011	UBS Warburg London		1,260,606	1,496,269	1,494,586	1,332,036		64		64		1,494,845		(234,239)	(234,239)	14,893	10/10/2014	4FE
90210E-AG-1	Texas Comp Electric Hlds LLC Term Ln B3		03/17/2011	UBS Warburg London		7,718,800	9,200,000	7,718,800	9,187,149		643	1,468,991	(1,468,348)		7,718,800				94,232	10/10/2014	4FE
90210E-AG-1	Texas Comp Electric Hlds LLC Term Ln B3		01/10/2011	Tax Free Exchange		475,000	475,000	475,000	475,000						475,000				1,887	10/10/2014	4FE
90210E-AG-1	Texas Comp Electric Hlds LLC Term Ln B3		03/17/2011	UBS Warburg London		398,525	475,000	475,000							475,000		(76,475)	(76,475)	3,312	10/10/2014	4FE
90211E-AF-2	Asset Backed Funding Ctf Ser 01-AQ1 Cl A		03/01/2011	Paydown		44,920	44,920	44,836	44,806		114		114		44,920				464	11/20/2030	1Z*
90360@-AB-9	United States Shipping Restated Term Ln		03/31/2011	Redemption 100.0000		121,785	121,785	55,162	55,162		66,623		66,623		121,785				2,507	08/07/2013	5FE
90781#-AA-0	Union Pacific RR PTC Ser 2006-2 5.510%		01/01/2011	Redemption 100.0000		450,908	450,908	450,908	450,908						450,908				12,679	07/01/2015	1
90781#-AB-8	Union Pacific RR PTC Ser 2006-1 5.510%		01/06/2011	Redemption 100.0000		724,187	724,187	724,187	724,187						724,187				19,951	01/02/2014	1
90781#-AC-6	Union Pacific RR PTC Ser 2007-2 5.510%		01/30/2011	Redemption 100.0000		312,391	312,391	312,391	312,391						312,391				8,606	07/30/2012	1
90781#-AG-7	Union Pacific RR PTC Ser 2008-2 4.400%		01/16/2011	Redemption 100.0000		1,942,664	1,942,664	1,942,664	1,942,664						1,942,664				44,106	01/16/2016	1
90781#-AH-5	Union Pacific RR PTC Ser 2009-2 4.090%		02/27/2011	Redemption 100.0000		1,167,967	1,167,967	1,167,967	1,167,967						1,167,967				23,885	08/27/2017	1
907833-AH-0	Union Pacific RR PTC Ser 1999-A 7.600%		01/02/2011	Redemption 100.0000		45,176	45,176	45,176	45,176						45,176				1,717	01/02/2020	1FE
907833-AJ-6	Union Pacific RR PTC Ser 2000-1 8.000%		01/11/2011	Redemption 100.0000		165,004	165,004	172,450	170,863		(5,859)		(5,859)		165,004				6,600	01/10/2021	1FE
90783V-AA-3	Union Pacific RR PTC Ser 2005-1 5.082%		01/02/2011	Various		172,262	172,262	171,117	171,308		954		954		172,262				4,377	01/02/2029	1
909279-S*-3	United Airlines Inc Mtg Ln N779UA 0.71		03/31/2011	Redemption 100.0000		1,235,849	1,235,849	1,172,376	1,203,612		32,236		32,236		1,235,849				4,686	03/31/2013	3
91302L-AH-0	United Technologies Corp MT Nt Tr #00008		02/01/2011	Various		4,250,000	4,250,000	5,137,215	4,262,257		(12,257)		(12,257)		4,250,000				50,721	02/01/2011	1FE
91827X-AE-7	Venetian Macau Ltd Term Ln B Delayed Dra		02/28/2011	Redemption 100.0000		3,352	3,352	3,352	3,352						3,352				40	05/25/2012	3FE
91827X-AE-7	Venetian Macau Ltd Term Ln B Delayed Dra		02/28/2011	Redemption 100.0000		5,473	5,473	5,473	5,473						5,473				66	05/25/2012	3FE
921796-HP-6	Vanderbilt Mtg Fin Ser 1999-D Cl IA4 7		03/01/2011	Paydown		25,947	25,947	25,947	25,947						25,947				348	09/07/2025	1FE
921796-LN-6	Vanderbilt Mtg Fin Ser 2001-C Cl A4 5.		03/01/2011	Paydown		140,041	140,041	140,038	139,919		122		122		140,041				1,471	01/07/2027	1FE
92344R-AA-0	Verizon New England Inc Sr Nt 6.500% 0		01/13/2011	Various		16,001,390	15,426,000	15,891,574	15,499,819		(5,126)		(5,126)		15,494,694		506,696	506,696	345,371	09/15/2011	1FE
929227-N8-5	Washington Mutual Mtg Ser 2003-S2 Cl A3		03/01/2011	Paydown		634,907	634,907	617,447	627,272		7,635		7,635		634,907				5,396	05/25/2018	1Z*
92922F-EB-0	Washington Mutual Mtg Ser 2003-AR10 Cl A		01/18/2011	Cantor Fitzgerald		9,198,428	9,182,646	9,047,058	9,105,621		(419)		(419)		9,105,202		93,227	93,227	33,460	10/25/2033	1Z*
92922F-EB-0	Washington Mutual Mtg Ser 2003-AR10 Cl A		03/01/2011	Paydown		630,364	630,364	621,056	625,076		5,288		5,288		630,364				2,689	10/25/2033	1Z*
92922F-RF-7	Washington Mutual Mtg Ser 2004-CB1 Cl 3A		03/01/2011	Paydown		104,825	104,825	100,108	100,994		3,831		3,831		104,825				909	06/25/2034	1Z*
92922F-VA-3	Washington Mutual Mtg Ser 2004-S3 Cl 2A5		03/01/2011	Paydown		5,542,726	5,542,726	5,622,403	5,534,405		8,321		8,321		5,542,726				47,225	07/25/2034	1Z*
92926U-AD-3	Washington Mutual Mtg Ser 2007-HY2 Cl 2A		03/01/2011	Paydown		947,746	947,746	925,862	925,862		21,884		21,884		947,746				11,098	11/25/2036	3Z*
933634-AJ-6	Washington Mtg PTC Ser 2007-HY3 Cl 4A1		03/01/2011	Paydown		370,553	370,553	351,234	351,234		19,319		19,319		370,553				2,698	03/25/2037	2Z*
93363P-AA-8	Washington Mutual Ser 2006-AR14 Cl 1A1		03/01/2011	Paydown		492,080	492,080	486,976	486,976		5,105		5,105		492,080				4,205	11/25/2036	3Z*
939336-2H-5	Washington Mutual MSC Mtg PT Ser 2005-CB		03/01/2011	Paydown		218,457	218,457	219,993	219,891		(1,434)		(1,434)		218,457				2,295	02/01/2035	3Z*
939336-2U-6	Washington Mutual MSC Mtg PT Ser 2005-1		03/01/2011	Paydown		242,565	242,565	244,687	244,057		(1,492)		(1,492)		242,565				1,195	02/01/2035	4Z*
939336-3H-4	Washington Mutual MSC Mtg PT Ser 2005-2		03/01/2011	Paydown		406,756	406,756	406,450	406,450		307		307		406,756				3,384	04/25/2035	3Z*
939336-4Y-6	Washington Mutual MSC Mtg PT Ser 2005-3		03/01/2011	Paydown		387,304	387,304	384,236	384,236		3,068		3,068		387,304				3,614	05/25/2035	3Z*
939336-6F-5	Washington Mutual MSC Mtg PT Ser 2005-4		03/01/2011	Paydown		447,057	447,057	448,589	448,024		(967)		(967)		447,057				3,297	07/01/2018	3Z*
939336-6U-2	Washington Mutual MSC Mtg PT Ser 2005-4		03/01/2011	Paydown		99,641	99,641	99,906	99,600		41		41		99,641				891	09/01/2018	3Z*
939344-AR-8	Washington Mutual Alt Ln Tr Ser 2006-4 C		03/01/2011	Paydown		100,736	217,566	184,537	184,537		8,673		8,673		193,210		(92,475)	(92,475)	2,180	05/25/2036	3Z*
93934F-CM-2	Washington Mutual MSC Mtg PT Ser 2005-8		03/01/2011	Paydown		415,786	415,786	419,164	415,607		179		179		415,786				3,811	01/01/2013	2Z*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
93934F-HW-5	Washington Mutual MSC Mtg PT Ser 2005-11		03/01/2011	Paydown		158,929	158,929	156,818	157,618		1,311		1,311		158,929				1,527	01/25/2036	3Z*
93934F-KZ-4	Washington Mutual MSC Mtg PT Ser 2006-1		03/01/2011	Paydown		224,352	224,352	205,098	205,098		19,254		19,254		224,352				2,599	02/25/2036	3Z*
93935G-AG-4	Washington Mutual Alt Ln Tr Ser 2006-6 C		03/01/2011	Paydown		106,026	106,026	102,315	102,275		3,751		3,751		106,026				1,586	10/01/2034	2Z*
93935H-AJ-6	Washington Mutual Alt Ln Tr Ser 2006-7 C		03/01/2011	Paydown		381,056	381,056	334,097	334,097		46,960		46,960		381,056				4,176	09/25/2036	3Z*
949748-AF-4	Wells Fargo Bank NA Sub Nt 6.450% 02/0		02/01/2011	Maturity		7,500,000	7,500,000	7,614,750	7,501,348		(1,348)		(1,348)		7,500,000				241,875	02/01/2011	1FE
949760-AC-6	Wells Fargo Mtg Backed Sec Tr Ser 2003-9		03/01/2011	Paydown		196,865	196,865	196,004	196,054		812		812		196,865				1,701	08/25/2033	1Z*
949760-AP-7	Wells Fargo Mtg Backed Sec Tr Ser 2003-9		03/01/2011	Paydown		332,460	332,460	328,200	329,715		2,745		2,745		332,460				2,891	08/25/2033	1Z*
94978#-CA-3	Wells Fargo Bank Northwest NA Sr Nt 6.		01/02/2011	Redemption 100.0000		355,419	355,419	355,419	355,419						355,419				11,036	01/02/2020	3
94978#-CB-1	Wells Fargo Bank Northwest NA Sr Nt 6.		01/02/2011	Redemption 100.0000		352,710	352,710	352,710	352,710						352,710				10,952	01/02/2020	3
94978R-AZ-4	Wells Fargo Mtg Backed Sec Tr Ser 2003-4		03/01/2011	Paydown		741,927	741,927	734,508	737,541		4,386		4,386		741,927				6,593	06/25/2033	1Z*
94980G-AK-7	Wells Fargo Home Equity Tr Ser 2004-2 Cl		03/01/2011	Paydown		969,119	969,119	946,488	947,558		21,560		21,560		969,119				7,572	05/25/2034	1Z*
94981C-AE-9	Wells Fargo Mtg Backed Sec Tr Ser 2003-1		03/01/2011	Paydown		1,229,212	1,229,212	1,221,530	1,224,573		4,640		4,640		1,229,212				8,735	01/25/2034	1Z*
94982C-AF-5	Wells Fargo Mtg Backed Sec Tr Ser 2004-D		03/01/2011	Paydown		282,848	282,848	282,009	282,286		562		562		282,848				1,941	01/25/2035	1Z*
94982F-AE-1	Wells Fargo Mtg Backed Sec Tr Ser 2005-2		03/01/2011	Paydown		569,698	569,698	568,808	568,330		1,367		1,367		569,698				4,936	04/25/2035	1Z*
94982G-AC-3	Wells Fargo Mtg Backed Sec Tr Ser 2005-3		03/01/2011	Paydown		206,286	206,286	209,380	207,661		(1,375)		(1,375)		206,286				1,882	04/01/2035	1Z*
952355-B@-3	West Corp Term Ln B-5 Nt 1 4.553% 07/1		03/31/2011	Redemption 100.0000		2,359	2,359	2,359	2,359						2,359				27	07/15/2016	3FE
952355-B@-3	West Corp Term Ln B-5 Nt 2 4.553% 07/1		03/31/2011	Redemption 100.0000		3,775	3,775	3,775	3,775						3,775				15	07/15/2016	3FE
952355-B@-3	West Corp Term Ln B-5 Nt 3 4.557% 07/1		03/31/2011	Redemption 100.0000		4,277	4,277	4,277	4,277						4,277				50	07/15/2016	3FE
95235L-AJ-9	West Corp Term Ln B-4 Nt 1 4.178% 07/1		03/31/2011	Redemption 100.0000		13,880	13,880	13,880	13,880						13,880				157	07/15/2016	3FE
95235L-AJ-9	West Corp Term Ln B-4 Nt 2 4.178% 07/1		03/31/2011	Redemption 100.0000		8,161	8,161	8,161	8,161						8,161				32	07/15/2016	3FE
95235L-AJ-9	West Corp Term Ln B-4 Nt 3 4.182% 07/1		03/31/2011	Redemption 100.0000		9,305	9,305	9,305	9,305						9,305				109	07/15/2016	3FE
97180*-VN-5	Wilmington Tr Co Sec Nt Ser B 7.700% 0		01/29/2011	Redemption 100.0000		586,627	586,627	586,627	586,627						586,627				22,585	01/29/2012	2
97180*-YY-8	Wilmington Tr Co Lease Nt (Solvay Polyme		01/14/2011	Redemption 100.0000		33,273	33,273	33,273	33,273						33,273				1,288	01/14/2014	1
97181#-BU-6	Wilmington Tr Co Nt Ser A (Minerals Poly		01/01/2011	Redemption 100.0000		15,380	15,380	15,380	15,380						15,380				578	07/01/2017	1
97181#-CE-1	Wilmington Tr Co Lease Nt (Minerals) 7		01/01/2011	Redemption 100.0000		56,789	56,789	56,789	56,789						56,789				2,135	07/01/2017	1
97181#-CF-8	Wilmington Tr Co Ser B (Minerals) 7.52		01/01/2011	Redemption 100.0000		13,959	13,959	13,959	13,959						13,959				525	01/01/2018	1
97181#-CS-0	Wilmington Tr Co Lease Nt Ser B (Polymer		01/01/2011	Redemption 100.0000		53,522	53,522	53,522	53,522						53,522				2,133	01/01/2017	1
97181#-CY-7	Wilmington Tr Co Lease Nt (Polymers) 8		01/01/2011	Redemption 100.0000		61,829	61,829	61,829	61,829						61,829				2,476	07/01/2018	1
97771N-AD-4	Wolf Hollow LP Revolver Nt 23 0.148% 0		03/22/2011	Tax Free Exchange		111,122	112,078	108,522	110,856		265		265		111,122				358	06/22/2011	4Z
97771N-AD-4	Wolf Hollow LP Revolver Nt 22 2.498% 0		03/30/2011	Tax Free Exchange		109,409	109,837	108,904	51,250		265		265		109,409				586	06/22/2011	4Z
97771N-AD-4	Wolf Hollow LP Revolver Nt 19 2.559% 0		03/30/2011	Tax Free Exchange		113,157	114,318	107,886	112,970		186		186		113,157				739	06/22/2011	4Z
97771N-AG-7	Wolf Hollow LP 1st Lien Term Ln Nt 4 2		03/31/2011	Redemption 100.0000		7,285	7,285	6,753	6,981		304		304		7,285				46	06/22/2012	5FE
981468-AA-9	World Finl Ppty Fin Corp Tower Ser B 6		03/01/2011	Paydown		333,545	333,545	341,170	335,387		(1,842)		(1,842)		333,545				3,849	09/01/2013	1Z*
013716-AP-0	Alcan Aluminum Ltd Nt 6.450% 03/15/11	A	03/15/2011	Maturity		3,000,000	3,000,000	3,312,970	3,009,310		(9,310)		(9,310)		3,000,000				96,750	03/15/2011	2FE
136454-AA-3	Canadian Pacific Railway Co Deb Nt Ser 9	A	01/13/2011	Various		1,315,130	1,315,130	1,596,829	1,383,846		(68,716)		(68,716)		1,315,130				98,372	01/13/2014	2FE
292505-AH-7	EnCana Corp Sr Nt 6.500% 05/15/19	A	01/21/2011	Mizuho Securities Inc		4,696,560	4,000,000	4,614,080	4,587,627		(4,043)		(4,043)		4,583,584		112,976	112,976	51,278	05/15/2019	2FE
565805-AA-6	Marathon Global Fdg Corp Co Gtd Nt 6.0	A	03/18/2011	Various		9,620,610	9,000,000	8,950,860	8,977,136		643,474		643,474		9,620,610				385,500	07/01/2012	2FE
58515U-AH-2	MEG Energy Corp Term Ln D Nt 2 6.000%	A	03/18/2011	Redemption 100.0000		5,795,234	5,795,234	5,814,763	5,806,514		(11,280)		(11,280)		5,795,234				74,372	04/03/2016	4FE
65334H-AF-9	Nexen Inc Sr Nt 5.650% 05/15/17	A	03/28/2011	Direct		15,321,624	13,600,000	14,551,703			(22,031)		(22,031)		14,529,672		791,952	791,952	283,881	05/15/2017	2FE
65334H-AG-7	Nexen Inc Sr Nt 6.400% 05/15/37	A	02/01/2011	Various		15,874,000	17,000,000	16,580,610			528		528		16,581,138		(707,138)	(707,138)	238,756	05/15/2037	2FE
73755L-AF-4	Potash Corp Saskatchewan Inc Sr Nt 6.5	A	02/16/2011	Mizuho Securities Inc		5,756,450	5,000,000	6,043,200	6,027,779		(15,183)		(15,183)		6,012,596		(256,146)	(256,146)	87,569	05/15/2019	2FE
77509N-AD-5	Rogers Cable Inc Sec Nt 7.875% 05/01/1	A	03/21/2011	Call 107.8820		436,922	405,000	433,925	414,211		22,711		22,711		436,922				12,403	05/01/2012	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
77531Q-AK-4	Rogers Communications Inc Nt 7.250% 12	A	03/21/2011	Call 110.7350		10,154,400	9,170,000	9,684,667	9,382,774		771,626		771,626		10,154,400				177,287	12/15/2012	2FE
78008K-BS-1	Royal Bank of Canada MT Nt 2.625% 12/1	A	03/22/2011	Citigroup		20,020,800	20,000,000	19,952,000	19,955,641		1,943		1,943		19,957,584		63,216	63,216	145,833	12/15/2015	1FE
02052L-AB-2	Alon USA Inc Term Ln Nt 10 (Eddington)	F	03/15/2011	Credit Suisse First Boston		799,807	907,840	903,481	904,981		233		233		905,214		(105,407)	(105,407)	6,743	05/18/2013	4FE
02052L-AC-0	Alon USA Inc Term Ln Nt 13 2.498% 05/1	F	03/15/2011	Credit Suisse First Boston		2,177,484	2,471,605	2,457,656	2,446,279		514		514		2,465,805		(288,321)	(288,321)	12,677	05/18/2013	4FE
02052L-AC-0	Alon USA Inc Term Ln Nt 15 2.561% 05/1	F	03/15/2011	Credit Suisse First Boston		4,220,969	4,791,111	4,754,229	4,758,673		2,637		2,637		4,761,310		(540,341)	(540,341)	35,588	05/18/2013	4FE
02052L-AC-0	Alon USA Inc Term Ln Nt 15 2.561% 05/1	F	02/28/2011	Tax Free Exchange		19,012	19,012	19,012	19,012						19,012				124	05/18/2013	4FE
23307#-AA-6	DEXUS Property Group Sr Nt 5.420% 02/0	F	02/08/2011	Various		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				677,500	02/08/2011	2
28450T-B*-2	Elders Ltd Tranche A3-D 9.230% 05/31/1	F	03/31/2011	Various		190,977	190,977	168,561	174,189		16,789		16,789		190,977				34,253	05/31/2015	4
44984S-AA-4	I-Preferred Term Sec Ltd Flt Rate Sr Nt	R	02/07/2011	Paydown		180,862	180,862	182,444	181,024		(162)		(162)		180,862				608	11/05/2033	1FE
44984X-AA-3	Ing Bank NV Sr Nt 3.000% 09/01/15	F	03/09/2011	Barclays Capital		12,804,944	13,150,000	13,114,758	13,117,111		1,339		1,339		13,118,450		(313,506)	(313,506)	219,123	09/01/2015	1FE
5006EP-AB-7	Korea East-West Power Co Sr Unsecured Nt	F	01/19/2011	Various		20,975,000	20,000,000	19,745,800	19,922,483		2,192		2,192		19,924,675		1,050,325	1,050,325	192,500	11/15/2012	1FE
706448-BK-2	Pemex Finance Ltd Ser 2000-1 Cl A1 9.0	R	02/15/2011	Various		711,253	711,253	756,699	713,212		(1,959)		(1,959)		711,253				16,057	02/15/2011	1FE
740408-AA-7	Preferred Term Sec Ltd Sr Nt PTP 8.790	R	03/15/2011	Call 100.0000		2,102,388	2,102,388	2,102,388	2,102,388						2,102,388				92,400	09/15/2030	2FE
74041P-AA-8	Preferred Term Sec VIII Sr Nt Cl A-1 PTP	R	01/03/2011	Paydown		18,897	18,897	18,236	18,324		573		573		18,897				53	01/03/2033	5FE
74042C-AA-6	Preferred Term Sec Ltd XXVIII Sr Nt Cl A	F	03/24/2011	Paydown		37,994	37,994	37,994	37,994						37,994				114	03/22/2038	5FE
74042J-AA-1	Preferred Term Sec Ltd XXI Flt Rate Nt S	R	03/22/2011	Redemption 100.0000		28,981	28,981	28,981	28,981						28,981				47	03/22/2038	5FE
74042M-AA-4	Preferred Term Sec Ltd XXII Flt Rt Nt Cl	F	03/22/2011	Paydown		37,342	37,342	37,342	37,342						37,342				(13,055)	09/22/2036	5FE
74043A-AD-3	Preferred Term Sec Ltd XXIII Flt Rt Nt C	F	03/22/2011	Paydown		22,038	22,038	21,008	20,053		1,985		1,985		22,038				(6,182)	09/22/2036	5FE
741382-AA-3	Preferred Term Sec Ltd XV Combo Flt Rt N	R	03/26/2011	Paydown		1,526	1,526	874	874		652		652		1,526				9	09/26/2034	1FE
754052-AC-2	Ras Laffan Liquefied Nat Gas Sec Nt 8.	F	03/15/2011	Redemption 100.0000		700,000	700,000	766,787	728,069		(28,069)		(28,069)		700,000				29,029	03/15/2014	1FE
75405U-AB-2	Ras Laffan LNG III Bd Ser C 5.832% 09/	F	03/31/2011	Redemption 100.0000		1,034,000	1,034,000	1,024,154	1,028,175		5,825		5,825		1,034,000				30,151	09/30/2016	1FE
858051-AA-3	Stedman Loan Fund Ltd Ser 2008-1A Cl A1	F	01/17/2011	Paydown		2,276,807	2,276,807	2,276,807	2,276,807						2,276,807				13,753	05/15/2015	1FE
87203R-AC-6	Systems 2001 Asset Tr PTC Ser 2001 Cl B	R	03/15/2011	Paydown		1,522,803	1,522,803	1,585,061	1,530,529		(7,726)		(7,726)		1,522,803				26,327	12/15/2011	3FE
922501-AA-9	Vega ContainerVessel PLC Ser 2006-1A Cl	F	02/10/2011	Paydown		702,076	702,076	347,612	347,612		354,464		354,464		702,076				9,762	02/10/2021	5*
92719U-AA-0	Vinacasa CLO Ltd Ser 2008-1A Cl A1 Mix C	F	01/14/2011	Paydown		3,189,165	3,189,165	3,144,421	3,169,261		19,904		19,904		3,189,165				13,766	10/14/2015	1FE
G0682#-AC-8	Avis Finance Company Plc Sr Nt Ser A 5	F	01/12/2011	Barclays Capital		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				129,708	06/09/2011	3
G1981@-AA-0	Cayman Turtle Farm Ltd Gtd Sr Nt 4.850	F	03/01/2011	Redemption 100.0000		268,722	268,722	268,722	268,722						268,722				3,258	03/01/2019	1
G4213*-AA-6	HCP Wellcare Hldgs Ltd Sr Nt (GBP) 5.9	D	02/19/2011	Maturity		5,688,550	5,688,550	6,611,500	5,464,200					1,147,300	5,688,550	(922,950)		(922,950)	171,486	02/19/2011	1
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						905,120,049	885,901,246	886,195,225	820,792,898	56,554	20,271,025	1,468,991	18,858,588	1,135,575	899,503,824	(910,513)	5,616,225	4,705,712	18,880,657	XXX	XXX
01365#-AC-7	Albuquerque Plaza Assoc 1st Mtg Nt 7.4		03/01/2011	Redemption 100.0000		248,987	248,987	248,987	248,987						248,987				3,077	07/01/2015	3
03334@-AA-7	AnchoragePermit Ctr Bldg Ls Tr Cr Tenant		03/15/2011	Redemption 100.0000		20,832	20,832	20,971	20,929		(96)		(96)		20,832				221	02/15/2025	1
03335#-AA-4	Anchorage Park Svc GSA Fin Tr 2003 Cr Te		03/15/2011	Various		113,709	113,709	116,160	115,369		(1,660)		(1,660)		113,709				1,144	07/15/2023	1
05164#-AA-5	Aurora Health Care (Badger RE) Cr Tenant		03/15/2011	Various		75,641	75,641	73,404	74,161		1,480		1,480		75,641				883	12/15/2022	2
05549@-AA-3	BJs Wholesale Club Inc Cr Ten Lease (HG		03/15/2011	Redemption 100.0000		53,916	53,916	54,437	54,270		(354)		(354)		53,916				626	05/15/2022	3
064057-L*-1	Bank NY Co Inc Cr Tenant Lease 6.210%		01/01/2011	Redemption 100.0000		1,086,005	1,086,005	1,086,005	1,086,005						1,086,005				33,720	01/01/2011	1FE
08183*-AA-0	Benenson Parsippany LLC Cr Tenant Lease		03/10/2011	Redemption 100.0000		54,902	54,902	54,902	54,902						54,902				646	04/10/2016	1
09082#-AA-6	Bird-Wal Inc Cr Tenant Lease 8.000% 08		03/15/2011	Redemption 100.0000		35,743	35,743	37,615	36,223		(481)		(481)		35,743				478	08/15/2013	1
09536#-AA-8	Blue Cross and Blue Shield/NC Lease Obli		03/15/2011	Redemption 100.0000		114,089	114,089	114,372	114,228		(140)		(140)		114,089				1,353	10/15/2016	1
10464#-AA-2	Bradshaw /Thomas L/ Cr Tenant Lease 8.		03/15/2011	Redemption 100.0000		40,283	40,283	44,041	41,419		(1,137)		(1,137)		40,283				592	04/15/2014	1
117017-AB-9	Brunswick & Glynn Co Dev Auth Lease Rev		02/15/2011	Redemption 100.0000		83,014	83,014	75,554	78,259		4,755		4,755		83,014				2,598	02/15/2023	1
117017-AC-7	Brunswick & Glynn Co Dev Auth Lease Rev		01/15/2011	Redemption 100.0000		121,446	121,446	121,446	121,446						121,446				3,631	01/15/2024	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
12547#-AA-9	CHC Partners I LLC CTL Ser A Lease Rev-U		03/15/2011	Various		136,130	136,130	136,130	136,130						136,130				1,250	11/15/2021	1
12644*-AC-1	CTL Cap Tr 2002-3 Cr Tenant Lease 7.29		03/15/2011	Redemption 100.0000		33,859	33,859	33,859	33,859						33,859				412	12/15/2026	1
12644@-AX-3	CTL Cap Tr Cr Tenant Lease 7.070% 08/1		02/15/2011	Redemption 100.0000		126,910	126,910	126,910	126,910						126,910				4,486	08/15/2021	1
12644@-BF-1	CTL Cap Tr Everett Realty Cr Tenant Leas		03/15/2011	Redemption 100.0000		10,588	10,588	10,631	10,619		(32)		(32)		10,588				133	02/15/2027	3
12644@-BQ-7	CTL Cap Tr Ser 2002-34 Cl A 6.718% 07/		03/15/2011	Redemption 100.0000		18,713	18,713	18,567	18,611		101		101		18,713				210	07/15/2022	1
12644@-BR-5	CTL Cap Tr Ser 2002-21 (Aurora Heathcare		03/15/2011	Redemption 100.0000		20,729	20,729	20,729	20,729						20,729				230	10/15/2022	2
12644@-BS-3	CTL Cap Tr Cr Tenant Lease (Walgreens)		03/15/2011	Redemption 100.0000		44,683	44,683	44,965	44,876		(193)		(193)		44,683				494	01/15/2023	1
12644@-BV-6	CTL Cap Tr 2003-17 Cr Tenant Lease 5.5		03/20/2011	Various		176,907	176,907	175,468	175,944		963		963		176,907				1,624	09/20/2022	1
12644@-BW-4	CTL Cap Tr 2004-5 Cr Tenant Lease 5.44		03/15/2011	Redemption 100.0000		135,191	135,191	131,892	132,805		2,387		2,387		135,191				1,228	05/15/2024	1
12644@-BX-2	CTL Cap Tr 2004-9 Cr Tenant Lease (Kohls		03/15/2011	Redemption 100.0000		28,718	28,718	28,718	28,718						28,718				255	01/15/2025	2
12644@-CA-1	CTL Cap Tr Ser 2004-17 (Texas Instrument		03/15/2011	Various		256,790	256,790	252,581	253,012		3,778		3,778		256,790				2,351	01/15/2026	1
12644@-CC-7	CTL Cap Tr Ser 2005-6 (Orange County)		03/05/2011	Redemption 100.0000		238,070	238,070	238,070	238,070						238,070				2,337	04/05/2025	1
12644@-CF-0	CTL Cap Tr Ser 2005-11(Wallgreens Ang IN		03/15/2011	Various		28,479	28,479	28,479	28,479						28,479				257	11/15/2029	1
12644@-CG-8	CTL Cap Tr Ser 2005-12 (Lumberton NC)		03/15/2011	Various		32,414	32,414	32,414	32,414						32,414				292	07/15/2030	1
12644@-CH-6	CTL Cap Tr Ser 2006-5 Cl A1 2 Oklahoma		03/15/2011	Redemption 100.0000		302,786	302,786	302,786	302,786						302,786				3,038	10/15/2023	1
12647@-AA-0	CTL Cap Tr Ser 2007-20 (Citizens Bk Ln)		03/15/2011	Redemption 100.0000		252,767	252,767	252,767	252,767						252,767				2,484	08/15/2016	1
12665*-AA-9	CVS Caremark Wells Fargo Bk NW CTL 7.8		03/10/2011	Redemption 100.0000		33,094	33,094	33,094	33,094						33,094				433	10/10/2031	2
160841-AA-0	Charlotte Gateway Village LLC Cr Tenant		03/01/2011	Various		178,015	178,015	178,015	178,015						178,015				1,905	12/01/2016	1
223889-AA-4	Cowperwood McAllen I LP Cr Tenant Lease		03/15/2011	Redemption 100.0000		14,830	14,830	14,741	14,768		62		62		14,830				170	07/15/2022	1
22410@-AA-4	Cox Enterprises Inc CTL 5.720% 06/30/2		03/02/2011	Redemption 100.0000		110,219	110,219	110,219	110,219						110,219				1,419	06/30/2027	2
22947@-AA-6	CTL Cap Tr Ser 2010-14 (Walgreens) 6.3		03/15/2011	Redemption 100.0000		25,097	25,097	25,097	25,097						25,097				266	02/15/2034	1
233244-AH-5	DOT Headquarters II L-B Fin Tr Mtg Secd		03/07/2011	Various		195,668	195,668	195,668	195,668						195,668				1,827	12/07/2021	1
23568#-AA-0	Daly /Michael J/ Cr Tenant Lease 7.625		03/15/2011	Redemption 100.0000		33,106	33,106	34,205	33,410		(303)		(303)		33,106				422	11/15/2013	1
29272#-AA-4	Energy Plaza Lease PassThru Tr Cr Tenant		02/14/2011	Redemption 100.0000		340,278	340,278	340,278	340,278						340,278				10,004	02/14/2014	1
29272#-AB-2	Energy Plaza Lease PassThru Tr Cr Tenant		02/14/2011	Redemption 100.0000		40,104	40,104	40,104	40,104						40,104				1,329	02/14/2014	1
34410#-AA-7	Flynn & Zinkan Realty Cr Tenant Lease		03/15/2011	Redemption 100.0000		33,999	33,999	36,933	34,811		(812)		(812)		33,999				461	11/15/2013	1
36312K-AA-0	Gaithersburg Fin Tr Credit Tenant Lease		03/11/2011	Redemption 100.0000		110,867	110,867	118,267	113,342		(2,475)		(2,475)		110,867				1,334	04/11/2014	1
52465#-BF-1	Legg Mason Mtg Cap Corp Ser 2001-CTL-25		03/10/2011	Various		183,346	183,346	198,826	192,077		(8,731)		(8,731)		183,346				1,876	04/10/2017	1
52465#-BH-7	Legg Mason Mtg Cap Corp Ser 2002-CTL-12		03/10/2011	Various		66,403	66,403	75,143	70,911		(4,508)		(4,508)		66,403				758	04/10/2017	1
52465#-BP-9	Legg Mason Mtg Cap Corp Ser 2003-CTL-21		03/01/2011	Redemption 100.0000		256,141	256,141	242,192	246,689		9,452		9,452		256,141				2,060	03/01/2023	1
52467@-AA-3	Legg Mason Mtg Cap Corp CTL 7.400% 12/		03/15/2011	Redemption 100.0000		47,142	47,142	49,350	48,438		(1,295)		(1,295)		47,142				583	12/15/2021	1
52467@-AH-8	Legg Mason Mtg Cap Corp CTL 7.750% 01/		03/15/2011	Redemption 100.0000		29,358	29,358	30,790	30,226		(868)		(868)		29,358				380	01/15/2021	4
52467@-AW-5	Legg Mason Mtg Cap Corp Cr Tenant Lease		03/05/2011	Various		67,032	67,032	67,032	67,032						67,032				567	02/05/2013	2
52467@-BC-8	Legg Mason Mtg Cap Corp Cr Tenant Lease		03/15/2011	Redemption 100.0000		85,113	85,113	95,132	90,574		(5,461)		(5,461)		85,113				1,166	11/15/2018	4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
58983*-DY-2	Meridian Tr Co Secd Nt Ser B 8.750% 01		01/01/2011	Redemption 100.0000		2,034,548	2,034,548	2,034,548	2,034,548						2,034,548				89,011	01/01/2012	3
63080#-AA-5	NARA Caves Lease Tr CTL 5.300% 09/15/2		03/15/2011	Redemption 100.0000		55,889	55,889	55,889	55,889						55,889				494	09/15/2028	1
636516-AB-2	National Inst of Hlth Fishers Pl I Bldg		01/15/2011	Redemption 100.0000		27,317	27,317	27,317	27,317						27,317				956	01/15/2024	1
63651P-AA-2	National Inst Health Twinbrook B Bldg Le		03/15/2011	Redemption 100.0000		110,918	110,918	113,034	112,175		(1,257)		(1,257)		110,918				1,086	01/15/2019	1
636930-AA-7	NIH 5635 Fishers Place CTL 5.330% 03/1		03/15/2011	Various		287,266	287,266	287,266	287,266						287,266				2,573	03/15/2014	1
68147*-AB-7	Olympia Development Cr Tenant Lease II		03/15/2011	Redemption 100.0000		38,617	38,617	40,343	38,994		(376)		(376)		38,617				505	02/15/2013	1
70153@-AA-4	Parkway Bank & Tr Cr Tenant Lease 7.50		03/15/2011	Redemption 100.0000		36,503	36,503	37,379	36,781		(278)		(278)		36,503				457	06/15/2014	1
71976*-AA-9	Pickering-Norvan Associates Cr Tenant Le		03/15/2011	Redemption 100.0000		31,090	31,090	33,234	31,815		(726)		(726)		31,090				408	11/15/2014	1
74927#-AA-9	RB Investment Associates Cr Tenant Lease		03/15/2011	Redemption 100.0000		24,834	24,834	24,834	24,834						24,834				299	12/15/2028	1
74975@-AA-2	RW James Inv Corp Cr Tenant Lease 8.12		03/10/2011	Redemption 100.0000		34,837	34,837	36,892	35,320		(484)		(484)		34,837				473	05/10/2013	1
78402C-AA-1	SC Commercial Mtg Pass Through Ser 2003-		03/01/2011	Various		133,258	133,258	139,827	137,993		(4,735)		(4,735)		133,258				1,587	11/01/2026	1
81371@-AA-7	Secured Lease Fin Corp II Ser 1994-A 7		02/24/2011	Direct			251,021													03/15/2014	6
82454N-AA-6	Shiloh Texas Properties Ltd CTL 6.232%		02/15/2011	Various		229,722	229,722	243,474	239,015		(9,293)		(9,293)		229,722				7,158	02/15/2020	1
82454N-AB-4	Shiloh Texas Properties Ltd CTL Ser B		02/15/2011	Various		60,913	60,913	60,913	60,913						60,913				1,599	02/15/2020	1
85231C-AA-3	St Louis Fed Office Bldg Tr CTL Ser 2002		01/15/2011	Redemption 100.0000		81,927	81,927	81,927	81,927						81,927				2,831	01/15/2019	1
85231C-AB-1	St Louis Fed Office Bldg Tr CTL Ser B		03/15/2011	Redemption 100.0000		78,842	78,842	78,842	78,842						78,842				694	01/13/2019	1
89222*-AB-1	Townsend Norwalk LLC Credit Tenant Lease		03/30/2011	Redemption 100.0000		31,562	31,562	31,562	31,562						31,562				374	03/30/2021	2
90216#-AA-5	Oakbrook Properties LLC CTL 8.620% 09/		03/15/2011	Redemption 100.0000		42,120	42,120	42,120	42,120						42,120				606	09/15/2018	2
91530#-AA-2	UPenn Building Lease Fin Trust CTL 5.6		03/15/2011	Various		76,181	76,181	76,181	76,181						76,181				719	10/15/2024	1
91736#-AA-4	United States of America BIA Bldg Leas F		03/15/2011	Various		285,255	285,255	283,277	283,909		1,346		1,346		285,255				8,173	03/15/2024	1
91736#-AB-2	United States of America BIA Bldg Leas F		03/15/2011	Redemption 100.0000		37,496	37,496	37,496	37,496						37,496				1,125	03/15/2024	1
91737#-AA-3	United States Govt SS Ls FinTr Fed Ls-Bk		03/15/2011	Various		923,097	923,097	920,371	921,511		1,586		1,586		923,097				7,247	11/15/2018	1
91740#-AA-8	United States of America BIA-2 Alberquer		03/15/2011	Redemption 100.0000		219,131	219,131	219,131	219,131						219,131				2,107	10/15/2025	1
91740#-AC-4	United States of America BIA-2 Alberquer		03/15/2011	Redemption 100.0000		511,612	511,612	511,612	511,612						511,612				4,919	07/15/2011	1
91741@-AA-9	US Govt Ft Collins Tr CTL APHIS Lease		03/15/2011	Redemption 100.0000		123,029	123,029	123,029	123,029						123,029				1,109	12/15/2026	1
92851@-AA-3	Vivendi SPC Tr Cr Tenant Lease 6.630%		03/15/2011	Redemption 100.0000		32,758	32,758	32,758	32,758						32,758				363	04/15/2022	2
92933#-AA-3	WRG III LP Cr Tenant Lease 7.295% 01/1		03/15/2011	Redemption 100.0000		37,253	37,253	37,840	37,423		(170)		(170)		37,253				454	01/15/2014	1
94978#-AT-4	Wells Fargo Bank Northwest NA Cr Tenant		03/01/2011	Redemption 100.0000		10,258	10,258	10,258	10,258						10,258				114	08/01/2027	1
94978#-AU-1	Wells Fargo Bank Northwest NA MWRA Lease		03/15/2011	Redemption 100.0000		62,659	62,659	65,604	65,031		(2,372)		(2,372)		62,659				772	05/15/2032	1
94978#-AX-5	Wells Fargo Bank Northwest NA Cr Tenant		03/10/2011	Redemption 100.0000		17,415	17,415	17,415	17,415						17,415				193	10/10/2024	2
94978#-BC-0	Wells Fargo Bank Northwest NA Cr Tenant		03/01/2011	Redemption 100.0000		90,169	90,169	90,169	90,169						90,169				1,006	11/01/2022	3
96928#-AC-7	William Blair CTL PTC Ser 2004-1 7.660		03/25/2011	Various		187,434	187,434	211,938	203,173		(15,739)		(15,739)		187,434				2,398	01/25/2023	4
98881@-AA-4	ZC Specialty Ins Co Cr Tenant Lease Ser		01/25/2011	Redemption 100.0000		122,273	122,273	122,273	122,273						122,273				4,486	12/23/2022	2
4199999. Bonds - Credit Tenant Loans						11,818,296	12,069,317	11,896,699	11,856,360		(38,066)		(38,066)		11,818,296				243,306	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
236363-AA-5	Danske Bank A/S Fix-to-Float Nt 5.914%	F	01/13/2011	Various		21,275,000	23,000,000	19,469,838	19,491,110						19,491,109		1,783,891	1,783,891	104,974	12/31/2049	3FE
83367T-AA-7	Societe General Fix-to-Flt Sub Nt 5.92	R	03/29/2011	Barclays Capital		18,750,000	20,000,000	19,664,400	19,672,091		514		514		19,672,604		(922,604)	(922,604)	579,040	12/31/2049	2FE
4899999. Bonds - Hybrid Securities						40,025,000	43,000,000	39,134,238	39,163,201		514		514		39,163,713		861,287	861,287	684,014	XXX	XXX
8399997. Total - Bonds - Part 4						1,087,216,459	1,070,762,999	1,067,590,345	1,001,366,088	56,554	20,227,468	1,468,991	18,815,031	1,135,575	1,080,620,398	(910,513)	6,596,061	5,685,548	21,323,606	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						1,087,216,459	1,070,762,999	1,067,590,345	1,001,366,088	56,554	20,227,468	1,468,991	18,815,031	1,135,575	1,080,620,398	(910,513)	6,596,061	5,685,548	21,323,606	XXX	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX													XXX	XXX
026874-15-6	American Intl Group Inc Warrants		01/25/2011	Cash Adjustment	0.070	1		1							1						L
026874-78-4	American Intl Group Inc Com		01/25/2011	Spin Off	0.000	976		976	3,111	(2,135)			(2,135)		976						L
984249-30-0	YRC Worldwide Inc Com		03/08/2011	State Street Global Mkts	582,486.080	1,908,447		2,260,046	2,166,848	93,198			93,198		2,260,046		(351,599)	(351,599)			L
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						1,909,424	XXX	2,261,023	2,169,959	91,063			91,063		2,261,023		(351,599)	(351,599)		XXX	XXX
000000-00-0	Nationwide Fin Services Inc Variable Lif		01/18/2011	Various	0.000	11,792											11,792	11,792			L
000000-00-0	Nationwide Fin Services Inc Variable Lif		01/18/2011	Various	0.000	11,860											11,860	11,860			L
000000-00-0	Nationwide Fin Services Inc Variable Lif		01/18/2011	Various	0.000	11,779											11,779	11,779			L
000000-00-0	Nationwide Fin Services Inc Variable Lif		01/18/2011	Various	0.000	11,663											11,663	11,663			L
000000-00-0	Nationwide Fin Services Inc Variable Lif		01/18/2011	Various	0.000	11,357											11,357	11,357			L
000000-00-0	Nationwide Fin Services Inc Variable Lif		01/18/2011	Various	0.000	10,391											10,391	10,391			L
000000-00-0	Nationwide Fin Services Inc Variable Lif		01/18/2011	Various	0.000	10,457											10,457	10,457			L
000000-00-0	Nationwide Fin Services Inc Variable Lif		01/18/2011	Various	0.000	10,378											10,378	10,378			L
000000-00-0	Nationwide Fin Services Inc Variable Lif		01/18/2011	Various	0.000	10,269											10,269	10,269			L
000000-00-0	Nationwide Fin Services Inc Variable Lif		01/18/2011	Various	0.000	9,967											9,967	9,967			L
638686-37-8	Nationwide Var Ins Tr MM Lrg Cap Val Fnd		01/14/2011	Direct	546,095.530	5,067,766		4,854,212	4,903,938	(49,725)			(49,725)		4,854,212		213,554	213,554			L
9299999. Common Stocks - Mutual Funds						5,177,679	XXX	4,854,212	4,903,938	(49,725)			(49,725)		4,854,212		323,467	323,467		XXX	XXX
9799997. Total - Common Stocks - Part 4						7,087,103	XXX	7,115,235	7,073,897	41,338			41,338		7,115,235		(28,132)	(28,132)		XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						7,087,103	XXX	7,115,235	7,073,897	41,338			41,338		7,115,235		(28,132)	(28,132)		XXX	XXX
9899999. Total - Preferred and Common Stocks						7,087,103	XXX	7,115,235	7,073,897	41,338			41,338		7,115,235		(28,132)	(28,132)		XXX	XXX
9999999 - Totals						1,094,303,562	XXX	1,074,705,580	1,008,439,985	97,892	20,227,468	1,468,991	18,856,369	1,135,575	1,087,735,633	(910,513)	6,567,929	5,657,416	21,323,606	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
0079999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
S&P500 Index CALL Options	Equity Indexed Annuity	N/A	Equity/Index	Barclays Bank PLC	07/15/2010	06/30/2011		3,911,252	1077.63 - 1298.84	256,594			559,290		559,290	115,780				256,594		003
S&P500 Index CALL Options	Equity Indexed Annuity	N/A	Equity/Index	Barclays Bank PLC	07/15/2010	06/30/2011		45,620,020	1030.71 - 1101.81	1,431,056			2,344,423		2,344,423	258,697				1,431,056		003
S&P500 Index CALL Options	Equity Indexed Annuity	N/A	Equity/Index	Bank of America Corp	10/15/2010	09/30/2011		3,743,454	1046.80 - 1171.28	223,535			308,219		308,219	41,808				223,535		003
S&P500 Index CALL Options	Equity Indexed Annuity	N/A	Equity/Index	Bank of America Corp	10/15/2010	09/30/2011		40,767,443	1144.00 - 1216.69	1,211,803			1,815,611		1,815,611	322,269				1,211,803		003
S&P Index Spread - CALL Options	Equity Indexed Annuity	N/A	Equity/Index	BNP Paribas	01/20/2011	12/30/2011		3,621,133	1170.52 - 1282.76		187,007		217,695		217,695	30,688				187,007		003
S&P Index Spread - CALL Options	Equity Indexed Annuity	N/A	Equity/Index	BNP Paribas	01/20/2011	12/30/2011		47,647,334	1257.64 - 1330.49		1,320,712		1,608,045		1,608,045	287,333				1,320,712		003
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										3,122,988	1,507,719		6,853,283	XXX	6,853,283	1,056,576				4,630,707	XXX	XXX
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Barclays Bank PLC	02/02/2010	12/31/2013		61,217,322	1,133.00	3,219,975			1,000,148		1,000,148	(596,904)				3,219,975		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Barclays Bank PLC	02/02/2010	12/31/2013		86,947,444	1,057.00	3,170,178			818,529		818,529	(602,045)				3,170,178		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Barclays Bank PLC	02/02/2010	12/31/2015		15,465,368	1,136.00	1,374,535			694,933		694,933	(258,504)				1,374,535		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Barclays Bank PLC	02/02/2010	12/31/2010		22,325,926	1,022.00	1,432,956			677,273		677,273	(285,582)				1,432,956		003
Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPM Chase Bk	12/16/2010	12/30/2011		227,040,801	707.93	21,579,978			17,157,140		17,157,140	16,635,233				21,579,978		003
Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	12/16/2010	12/30/2011		227,040,801	707.93	21,596,320			17,249,997		17,249,997	16,603,572				21,596,320		003
S&P500 Index PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp	01/12/2011	01/31/2012		454,080,071	725.04		42,123,389		36,622,266		36,622,266	(5,501,123)				42,123,389		003
PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPM Chase Bk	03/15/2011	03/31/2016		76,558,650	1,054.22		3,860,500		1,043,179		1,043,179	(2,817,321)				3,860,500		003
PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPM Chase Bk	03/15/2011	03/31/2016		11,483,798	1,355.43		1,149,525		621,875		621,875	(527,650)				1,149,525		003
PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPM Chase Bk	03/15/2011	03/31/2016		15,311,730	1,656.63		2,603,900		1,909,059		1,909,059	(694,841)				2,603,900		003
PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPM Chase Bk	03/15/2011	03/31/2016		1,531,173	1,957.84		3,996,200		3,353,234		3,353,234	(642,966)				3,996,200		003
PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPM Chase Bk	03/15/2011	03/31/2016		19,139,663	2,259.05		7,078,500		6,310,017		6,310,017	(768,483)				7,078,500		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/15/2004	12/31/2013		1,527,104	1,081.00	71,069			115,487		115,487	(35,218)				71,069		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/15/2004	12/31/2013		2,504,069	713.95	38,997			62,621		62,621	(24,558)				38,997		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	01/15/2004	12/31/2013		2,699,688	728.84	53,340			34,533		34,533	(24,891)				53,340		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	01/15/2004	12/31/2013		1,338,750	908.65	42,728			36,080		36,080	(17,162)				42,728		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	01/15/2004	12/31/2013		1,337,709	1,144.00	73,212			72,106		72,106	(27,707)				73,212		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	01/15/2004	12/31/2013		994,681	1,206.00	62,790			63,395		63,395	(22,835)				62,790		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/29/2004	01/15/2014		2,857,296	1,183.00	180,405			283,671		283,671	(79,774)				180,405		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	04/16/2004	03/31/2014		1,566,681	1,274.00	134,036			123,436		123,436	(42,387)				134,036		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	04/16/2004	03/31/2014		3,148,750	1,222.00	246,101			221,848		221,848	(78,179)				246,101		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	04/16/2004	03/31/2014		3,994,830	998.02	205,933			153,519		153,519	(65,810)				205,933		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	04/16/2004	03/31/2014		5,716,772	796.04	192,735			114,292		114,292	(62,857)				192,735		003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	04/16/2004	03/31/2014		3,180,388	769.27	103,840			106,344		106,344	(36,563)				103,840		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	04/16/2004	03/31/2014		1,077,900	769.27	35,193			36,040		36,040	(12,390)				35,193		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	04/16/2004	03/31/2014		2,195,071	1,149.00	167,675			210,724		210,724	(56,615)				167,675		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	04/16/2004	03/31/2014		741,139	1,149.00	56,613			71,148		71,148	(19,116)				56,613		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2011		1,459,085	934.34	66,110			214		214	(3,789)				66,110		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2011		2,265,983	934.34	102,670			355		355	(5,762)				102,670		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2011		8,000,364	1,055.00	484,657			4,869		4,869	(42,623)				484,657		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2011		6,667,845	1,118.00	466,556			7,552		7,552	(50,742)				466,556		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2014		3,120,745	782.51	101,508			64,865		64,865	(34,144)				101,508		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2014		3,627,487	981.05	182,661			145,160		145,160	(59,233)				182,661		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2014		3,340,545	1,174.00	245,269			220,528		220,528	(77,695)				245,269		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2014		3,227,299	1,254.00	273,589			258,252		258,252	(83,267)				273,589		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2011		912,038	844.04	36,547			363		363	(3,899)				36,547		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2011		6,928,456	1,056.00	484,331			24,123		24,123	(93,929)				484,331		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2014		1,508,715	810.27	57,811			62,072		62,072	(19,800)				57,811		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2014		2,499,349	1,118.00	188,496			233,751		233,751	(61,746)				188,496		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2011		31,481	934.34	1,426			5		5	(82)				1,426		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2011		247,713	934.34	11,224			42		42	(615)				11,224		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2011		1,004,021	1,055.00	60,823			525		525	(5,397)				60,823		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2011		95,009	1,118.00	6,648			105		105	(734)				6,648		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2014		409,221	782.51	13,311			8,666		8,666	(4,342)				13,311		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2014		57,373	981.05	2,889			2,288		2,288	(944)				2,889		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2014		561,849	1,174.00	41,252			36,772		36,772	(13,030)				41,252		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2011		271,212	844.04	10,868			108		108	(1,159)				10,868		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2011		1,740,682	1,056.00	121,682			6,061		6,061	(23,598)				121,682		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2014		82,652	810.27	3,167			3,400		3,400	(1,085)				3,167		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2014		108,068	1,118.00	8,151			10,107		10,107	(2,670)				8,151		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	10/12/2004	09/30/2011		3,432,951	942.47	164,642			5,131		5,131	(17,219)				164,642		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	10/12/2004	09/30/2011		6,719,721	1,044.00	409,375			21,234		21,234	(56,432)				409,375		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	10/12/2004	09/30/2011		6,573,264	1,101.00	454,581			29,249		29,249	(69,587)				454,581		003

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	10/12/2004	09/30/2014		2,285,643	789.32	85,353			53,784		53,784	(26,385)				85,353		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	10/12/2004	09/30/2014		2,606,669	989.60	147,607			112,054		112,054	(44,038)				147,607		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	10/12/2004	09/30/2014		2,202,470	1,238.00	196,010			177,663		177,663	(56,902)				196,010		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	10/12/2004	09/30/2014		2,521,352	1,168.00	198,536			173,682		173,682	(58,588)				198,536		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	10/12/2004	09/30/2011		911,999	850.86	39,324			2,492		2,492	(6,557)				39,324		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	10/12/2004	09/30/2011		6,911,989	1,017.00	459,369			60,198		60,198	(99,941)				459,369		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	10/12/2004	09/30/2014		1,512,149	816.83	65,694			67,953		67,953	(20,770)				65,694		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	10/12/2004	09/30/2014		2,475,643	1,066.00	189,166			213,912		213,912	(56,454)				189,166		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	10/12/2004	09/30/2011		378,996	942.47	18,396			561		561	(1,946)				18,396		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	10/12/2004	09/30/2011		1,274,824	1,044.00	78,600			3,885		3,885	(10,336)				78,600		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	10/12/2004	09/30/2011		192,729	1,101.00	13,489			862		862	(1,993)				13,489		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	10/12/2004	09/30/2014		129,246	789.32	4,867			2,973		2,973	(1,476)				4,867		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	10/12/2004	09/30/2014		37,759	989.60	2,156			1,661		1,661	(647)				2,156		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	10/12/2004	09/30/2014		162,289	1,168.00	12,887			11,020		11,020	(3,683)				12,887		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	10/12/2004	09/30/2014		20,472	1,238.00	1,838			1,653		1,653	(528)				1,838		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	10/12/2004	09/30/2011		192,431	850.86	8,397			526		526	(1,383)				8,397		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	10/12/2004	09/30/2011		1,181,315	1,017.00	79,456			10,288		10,288	(17,081)				79,456		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	10/12/2004	09/30/2014		54,200	816.83	2,374			2,436		2,436	(744)				2,374		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	10/12/2004	09/30/2014		71,263	1,066.00	5,491			6,158		6,158	(1,625)				5,491		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/12/2005	12/30/2011		4,980,155	1,000.00	232,484			27,057		27,057	(42,482)				232,484		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/12/2005	12/30/2011		7,285,826	1,156.00	473,968			91,307		91,307	(109,562)				473,968		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/12/2005	12/30/2011		6,887,890	1,207.00	497,830			111,503		111,503	(124,318)				497,830		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/12/2005	12/31/2014		4,983,157	837.53	184,507			148,763		148,763	(65,117)				184,507		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/12/2005	12/31/2014		2,980,673	1,050.00	163,882			158,465		158,465	(56,223)				163,882		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/12/2005	12/31/2014		2,616,177	1,260.00	204,730			228,549		228,549	(70,139)				204,730		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/12/2005	12/31/2014		2,674,393	1,314.00	228,059			264,899		264,899	(77,062)				228,059		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/12/2005	12/30/2011		2,301,866	890.92	104,597			18,734		18,734	(24,628)				104,597		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/12/2005	12/30/2011		9,193,902	1,101.00	703,962			221,945		221,945	(203,133)				703,962		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/12/2005	12/31/2014		3,556,062	855.28	175,436			189,419		189,419	(54,572)				175,436		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/12/2005	12/31/2014		2,909,269	1,158.00	265,810			323,585		323,585	(78,643)				265,810		003

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Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/12/2005	12/30/2011		1,173,399	1,000.00	54,777			6,599		6,599	(9,916)				54,777		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/12/2005	12/30/2011		2,700,116	1,156.00	175,651			33,650		33,650	(40,348)				175,651		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/12/2005	12/31/2014		1,302,661	837.53	48,232			38,646		38,646	(17,039)				48,232		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/12/2005	12/31/2014		42,015	1,050.00	2,310			2,247		2,247	(800)				2,310		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/12/2005	12/31/2014		43,210	1,260.00	3,381			3,815		3,815	(1,162)				3,381		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/12/2005	12/31/2014		585,046	1,314.00	49,890			57,755		57,755	(16,790)				49,890		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/12/2005	12/30/2011		128,955	1,207.00	9,320			2,114		2,114	(2,343)				9,320		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/12/2005	12/30/2011		160,545	890.92	7,295			1,307		1,307	(1,717)				7,295		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/12/2005	12/30/2011		500,063	1,101.00	38,289			12,072		12,072	(11,049)				38,289		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/12/2005	12/31/2014		87,160	855.28	4,300			4,643		4,643	(1,337)				4,300		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/12/2005	12/31/2014		59,357	1,158.00	5,423			6,602		6,602	(1,605)				5,423		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	04/08/2005	03/30/2012		6,528,387	1,104.00	444,489			223,529		223,529	(149,218)				444,489		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	04/08/2005	03/31/2015		2,033,823	1,161.00	159,306			237,790		237,790	(58,269)				159,306		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	04/08/2005	03/30/2012		1,695,737	879.69	66,956			22,930		22,930	(18,667)				66,956		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	04/08/2005	03/31/2015		2,503,167	844.50	104,180			140,193		140,193	(36,829)				104,180		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	04/08/2005	03/30/2012		1,075,248	1,104.00	73,209			36,816		36,816	(24,577)				73,209		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	04/08/2005	03/31/2015		104,741	1,161.00	8,204			12,246		12,246	(3,001)				8,204		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	04/08/2005	03/30/2012		356,648	879.69	14,082			4,823		4,823	(3,926)				14,082		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	04/08/2005	03/31/2015		173,684	844.50	7,229			9,727		9,727	(2,555)				7,229		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	04/11/2005	03/30/2012		9,554,520	1,173.00	609,398			191,651		191,651	(171,837)				609,398		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	04/11/2005	03/31/2015		2,668,835	1,367.00	259,062			302,691		302,691	(83,099)				259,062		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	04/11/2005	03/31/2015		3,076,127	1,289.00	264,123			297,254		297,254	(86,740)				264,123		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	04/11/2005	03/31/2015		3,004,161	1,057.00	171,714			170,446		170,446	(59,065)				171,714		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	04/11/2005	03/31/2015		5,568,876	842.70	205,090			175,998		175,998	(75,637)				205,090		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	04/11/2005	03/30/2012		6,754,004	1,236.00	491,562			174,978		174,978	(144,084)				491,562		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	04/11/2005	03/30/2012		5,761,804	1,006.00	253,024			52,974		52,974	(62,093)				253,024		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	04/11/2005	03/30/2012		636,968	1,173.00	40,627			12,828		12,828	(11,726)				40,627		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	04/11/2005	03/31/2015		15,312	1,367.00	1,486			1,725		1,725	(469)				1,486		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	04/11/2005	03/31/2015		26,030	1,289.00	2,235			2,513		2,513	(735)				2,235		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	04/11/2005	03/31/2015			1,057.00	1,400			1,399		1,399	(484)				1,400		003

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1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	04/11/2005	03/31/2015		22,968	842.70	846			734		734	(309)				846		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	04/11/2005	03/30/2012		255,706	1,006.00	11,229			2,289		2,289	(2,786)				11,229		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/15/2005	06/30/2012		7,406,958	1,027.00	376,750			111,417		111,417	(97,348)				376,750		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/15/2005	06/30/2012		12,107,215	1,183.00	855,707			336,188		336,188	(233,559)				855,707		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/15/2005	06/30/2012		8,830,106	1,243.00	702,463			302,796		302,796	(198,218)				702,463		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/15/2005	06/30/2015		7,635,378	859.97	340,868			274,321		274,321	(108,210)				340,868		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/15/2005	06/30/2015		4,067,270	1,078.00	272,987			253,185		253,185	(86,523)				272,987		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/15/2005	06/30/2015		3,990,895	1,324.00	398,103			426,770		426,770	(116,833)				398,103		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/15/2005	06/30/2015		3,527,639	1,377.00	380,863			416,227		416,227	(110,341)				380,863		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/15/2005	06/30/2012		1,794,378	898.40	81,410			33,199		33,199	(23,680)				81,410		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/15/2005	06/30/2012		7,271,382	1,043.00	466,933			241,241		241,241	(144,789)				466,933		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/15/2005	06/30/2015		3,058,319	862.47	159,671			184,379		184,379	(48,960)				159,671		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/15/2005	06/30/2015		2,611,209	1,130.00	230,815			293,668		293,668	(67,511)				230,815		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/12/2005	09/30/2015		3,314,575	1,222.00	396,050			462,958		462,958	(101,793)				396,050		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/12/2005	09/30/2015		3,974,838	854.88	240,260			251,151		251,151	(59,501)				240,260		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/12/2005	09/28/2012		5,187,973	1,114.00	462,986			268,793		268,793	(130,070)				462,986		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/12/2005	09/28/2012		1,321,853	890.50	70,488			31,568		31,568	(17,730)				70,488		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/12/2005	09/28/2012		8,455,137	1,317.00	790,253			447,521		447,521	(233,156)				790,253		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/12/2005	09/28/2012		7,198,044	1,046.00	413,735			148,821		148,821	(107,732)				413,735		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/12/2005	09/28/2012		11,555,763	1,239.00	937,941			474,304		474,304	(271,593)				937,941		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/12/2005	09/30/2015		3,706,970	1,098.00	245,320			249,501		249,501	(80,058)				245,320		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/12/2005	09/30/2015		7,410,877	875.75	337,203			289,343		289,343	(110,627)				337,203		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/12/2005	09/30/2015		3,953,489	1,381.00	406,407			477,407		477,407	(125,991)				406,407		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/12/2005	09/30/2015		3,210,870	1,463.00	375,782			453,318		453,318	(110,589)				375,782		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	02/28/2006	06/30/2011		50,417,264	1,210.00	2,635,527			222,254		222,254	(906,140)				2,635,527		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	02/28/2006	03/28/2013		10,502,953	1,311.00	963,011			980,308		980,308	(343,927)				963,011		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	02/28/2006	06/28/2013		19,967,639	1,302.00	1,831,526			1,874,214		1,874,214	(629,491)				1,831,526		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	02/28/2006	03/28/2013		12,410,384	1,271.00	1,045,412			1,002,687		1,002,687	(372,027)				1,045,412		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	05/25/2006	09/30/2011		90,652,987	1,251.00	4,282,336			1,790,079		1,790,079	(2,127,825)				4,282,336		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	05/26/2006	09/30/2013		32,522,945	1,347.00	2,606,740			3,674,429		3,674,429	(1,097,848)				2,606,740		003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/27/2006	06/30/2011		3,555,876	990.39	163,253			6,887		6,887	(33,884)				163,253		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/27/2006	06/30/2013		4,837,954	1,114.00	371,687			346,438		346,438	(116,259)				371,687		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/27/2006	06/30/2016		2,356,000	1,264.00	263,778			375,926		375,926	(74,753)				263,778		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/27/2006	06/30/2011		2,122,206	1,274.00	126,015			9,542		9,542	(37,724)				126,015		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/27/2006	06/30/2011		1,001,387	1,301.00	63,209			5,613		5,613	(20,122)				63,209		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/27/2006	06/30/2013		641,561	1,413.00	57,897			61,252		61,252	(20,864)				57,897		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/27/2006	06/30/2016		1,739,413	1,609.00	218,828			323,683		323,683	(69,044)				218,828		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/27/2006	06/30/2013		16,951,583	1,275.00	934,840			1,003,940		1,003,940	(396,421)				934,840		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/27/2006	06/30/2011		46,900,369	1,234.00	2,549,729			345,259		345,259	(1,048,879)				2,549,729		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/27/2006	06/30/2011		3,865,971	1,060.00	170,780			4,293		4,293	(34,917)				170,780		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/27/2006	06/30/2013		18,866,505	1,324.00	1,686,563			1,926,096		1,926,096	(620,812)				1,686,563		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/27/2006	06/30/2016		3,555,359	1,426.00	344,920			519,633		519,633	(123,179)				344,920		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	08/30/2006	12/30/2013		27,790,352	1,436.00	2,616,087			4,174,222		4,174,222	(1,050,442)				2,616,087		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	08/30/2006	12/30/2011		78,087,050	1,316.00	4,292,072			3,796,031		3,796,031	(2,198,701)				4,292,072		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/16/2006	09/30/2011		3,284,081	974.47	97,941			25,227		25,227	(39,087)				97,941		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/16/2006	09/30/2013		4,007,984	1,103.00	219,258			303,046		303,046	(103,970)				219,258		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/16/2006	09/30/2016		2,142,541	1,259.00	197,039			344,853		344,853	(65,920)				197,039		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/16/2006	09/30/2011		2,929,134	1,273.00	146,077			39,121		39,121	(59,131)				146,077		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/16/2006	09/30/2013		751,806	1,426.00	60,408			77,982		77,982	(24,753)				60,408		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/16/2006	09/30/2016		1,791,472	1,633.00	206,599			346,132		346,132	(72,423)				206,599		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/16/2006	09/30/2011		37,981,403	1,208.00	1,513,753			428,775		428,775	(700,783)				1,513,753		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/16/2006	09/30/2013		15,496,268	1,280.00	732,551			965,453		965,453	(364,057)				732,551		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/16/2006	09/30/2011		2,809,632	1,029.00	92,463			10,777		10,777	(28,420)				92,463		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/16/2006	09/30/2013		10,927,915	1,281.00	764,472			987,130		987,130	(326,301)				764,472		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/16/2006	09/30/2016		2,138,349	1,440.00	189,774			319,467		319,467	(75,680)				189,774		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/23/2007	12/30/2011		2,378,579	1,072.00	84,714			49,755		49,755	(47,674)				84,714		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/23/2007	12/30/2013		4,121,701	1,205.00	272,390			428,389		428,389	(120,227)				272,390		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/23/2007	12/30/2016		1,609,916	1,355.00	166,355			306,579		306,579	(57,020)				166,355		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/23/2007	12/30/2011		5,355,651	1,266.00	128,201			93,417		93,417	(84,506)				128,201		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/23/2007	12/30/2016		880,654	1,725.00	112,033			194,757		194,757	(38,100)				112,033		003

SCHEDULE DB - PART A - SECTION 1

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Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/23/2007	12/30/2011		58,363,711	1,280.00	2,582,135			2,041,095		2,041,095	(1,479,373)				2,582,135		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/23/2007	12/30/2013		16,368,825	1,355.00	819,981			1,451,853		1,451,853	(452,877)				819,981		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/23/2007	12/30/2011		3,279,517	1,126.00	117,406			54,422		54,422	(60,843)				117,406		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/23/2007	12/30/2013		18,469,306	1,369.00	1,340,530			2,283,062		2,283,062	(633,270)				1,340,530		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/23/2007	12/30/2016		2,664,222	1,523.00	241,592			468,771		468,771	(101,490)				241,592		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	05/04/2007	03/31/2012		2,511,321	1,134.00	97,719			95,839		95,839	(62,715)				97,719		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	05/04/2007	03/31/2014		3,332,315	1,246.00	222,283			403,626		403,626	(100,226)				222,283		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	05/04/2007	03/31/2017		1,935,646	1,469.00	220,949			445,821		445,821	(74,752)				220,949		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	05/04/2007	03/31/2012		4,337,283	1,302.00	93,738			139,435		139,435	(83,700)				93,738		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	05/04/2007	03/31/2012		38,153,973	1,328.00	1,231,515			1,914,206		1,914,206	(949,844)				1,231,515		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	05/04/2007	03/31/2014		904,723	1,371.00	30,890			71,553		71,553	(22,611)				30,890		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	05/04/2007	03/31/2012		54,729,229	1,341.00	2,286,018			3,503,890		3,503,890	(1,618,946)				2,286,018		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	05/04/2007	03/31/2014		14,837,931	1,395.00	858,414			1,545,855		1,545,855	(430,962)				858,414		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	05/04/2007	03/31/2014		19,068,735	1,434.00	1,179,480			2,570,732		2,570,732	(648,725)				1,179,480		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	05/04/2007	03/31/2012		3,381,929	1,182.00	112,325			110,824		110,824	(82,231)				112,325		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	05/04/2007	03/31/2014		20,296,067	1,452.00	1,503,954			3,217,011		3,217,011	(775,060)				1,503,954		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	05/04/2007	03/31/2017		2,469,806	1,607.00	324,369			499,123		499,123	(100,018)				324,369		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	06/19/2007	03/31/2014		2,583,307	1,434.00	145,754			348,215		348,215	(86,917)				145,754		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	06/19/2007	06/30/2012		5,151,840	1,328.00	155,280			275,865		275,865	(128,912)				155,280		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	07/26/2007	06/30/2012		4,432,499	1,341.00	161,624			227,853		227,853	(98,142)				161,624		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	07/26/2007	06/30/2012		1,273,088	1,175.00	94,796			63,279		63,279	(34,261)				94,796		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	07/26/2007	06/30/2014		2,929,196	1,295.00	321,589			397,458		397,458	(92,615)				321,589		003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	07/26/2007	06/30/2017		2,107,765	1,549.00	352,136			535,244		535,244	(70,649)				352,136		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	07/26/2007	06/30/2012		84,476,565	1,368.00	4,292,018			6,095,519		6,095,519	(2,304,518)				4,292,018		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	07/26/2007	06/30/2014		6,163,818	1,427.00	289,157			619,285		619,285	(166,877)				289,157		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	07/26/2007	06/30/2014		19,938,940	1,452.00	1,274,671			2,539,373		2,539,373	(629,035)				1,274,671		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	07/26/2007	06/30/2014		53,935,386	1,491.00	4,465,690			8,592,237		8,592,237	(1,957,943)				4,465,690		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	07/26/2007	06/30/2012		1,729,265	1,231.00	97,309			89,305		89,305	(49,453)				97,309		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	07/26/2007	06/30/2014		1,204,984	1,524.00	123,935			229,829		229,829	(49,529)				123,935		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	07/26/2007	06/30/2014		2,491,138	1,396.00	195,822			338,287		338,287	(88,497)				195,822		003

STATEMENT AS OF MARCH 31, 2011 OF THE NATIONWIDE LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	07/26/2007	06/30/2017		2,883,280	1,692.00	312,565			667,986		667,986	(123,051)				312,565		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	11/05/2007	09/28/2012		49,638,535	1,380.00	3,460,297			3,987,543		3,987,543	(1,388,914)				3,460,297		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	11/05/2007	09/30/2014		32,813,490	1,496.00	3,517,997			5,262,111		5,262,111	(1,180,354)				3,517,997		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	01/30/2008	12/31/2012		33,217,135	1,406.00	3,674,943			3,193,399		3,193,399	(932,435)				3,674,943		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	01/30/2008	12/31/2014		26,985,081	1,530.00	4,322,076			4,684,096		4,684,096	(1,002,434)				4,322,076		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Merrill Intl	04/07/2008	03/28/2013		43,590,386	1,365.00	4,415,021			3,358,516		3,358,516	(1,129,969)				4,415,021		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Merrill Intl	04/07/2008	03/31/2015		11,877,786	1,427.00	1,433,337			1,337,783		1,337,783	(348,371)				1,433,337		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Merrill Intl	04/07/2008	03/31/2015		19,514,222	1,438.00	2,718,176			2,616,870		2,616,870	(643,746)				2,718,176		003
Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPM Chase Bk	12/31/2008	03/31/2038		201,281,040	1,233.00	14,450,000			14,345,982		14,345,982	(2,658,221)				14,450,000		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	05/08/2008	06/28/2013		15,308,018	1,364.00	1,292,733			1,188,323		1,188,323	(385,200)				1,292,733		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	12/16/2010	06/28/2013		16,367,876	707.93	1,464,532			1,481,166		1,481,166	(435,152)				1,464,532		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Barclays Bank PLC	12/16/2010	06/30/2015		4,464,682	707.93	586,408			687,114		687,114	(154,944)				586,408		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	05/08/2008	06/30/2015		7,304,713	1,437.00	908,205			972,264		972,264	(237,465)				908,205		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	05/16/2008	03/31/2015		7,516,575	1,386.00	554,193			605,996		605,996	(182,402)				554,193		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	05/16/2008	03/31/2015		5,141,442	1,446.00	446,030			525,873		525,873	(137,726)				446,030		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	05/16/2008	03/31/2013		13,081,885	1,413.00	1,208,715			1,310,137		1,310,137	(365,183)				1,208,715		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	05/16/2008	03/31/2013		31,279,381	1,322.00	2,145,894			1,874,930		1,874,930	(726,424)				2,145,894		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	05/16/2008	03/31/2015		19,927,570	1,428.00	2,362,610			2,599,259		2,599,259	(646,265)				2,362,610		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/15/2008	06/28/2013		15,577,073	1,414.00	1,940,001			1,565,638		1,565,638	(425,259)				1,940,001		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/15/2008	06/28/2013		11,395,273	1,358.00	1,204,362			852,951		852,951	(284,718)				1,204,362		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/15/2008	06/30/2015		4,842,913	1,414.00	719,681			603,223		603,223	(153,681)				719,681		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/15/2008	06/30/2015		5,382,222	1,493.00	925,305			831,995		831,995	(185,580)				925,305		003
Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPM Chase Bk	12/31/2008	09/28/2018		89,846,610	1,375.00	11,041,100			8,654,063		8,654,063	(2,114,226)				11,041,100		003
Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPM Chase Bk	09/15/2008	09/28/2018		25,670,460	1,265.00	2,458,400			1,654,750		1,654,750	(487,909)				2,458,400		003
0099999. Subtotal - Purchased Options - Hedging Other - Put Options										200,418,344	60,812,014		235,064,214	XXX	235,064,214	(29,094,110)				261,230,358	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										203,541,332	62,319,733		241,917,497	XXX	241,917,497	(28,037,534)				265,861,065	XXX	XXX
0219999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										3,122,988	1,507,719		6,853,283	XXX	6,853,283	1,056,576				4,630,707	XXX	XXX
0379999. Total Purchased Options - Put Options										200,418,344	60,812,014		235,064,214	XXX	235,064,214	(29,094,110)				261,230,358	XXX	XXX
0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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0429999. Total Purchased Options										203,541,332	62,319,733		241,917,497	XXX	241,917,497	(28,037,534)				265,861,065	XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
0569999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999. Total Written Options - Put Options														XXX							XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options														XXX							XXX	XXX
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 29481#AA1	D 1-1	Interest	Citigroup Fin Products Inc	04/09/2001	05/11/2011		666,667	USDLIBBBA3M (5.6625 USD)			(8,938)			(3,952)					1,125		99.59 / 98.5
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- N4281@AQ8	D 1-1	Interest	Citigroup Fin Products Inc	04/27/2001	05/23/2011		3,000,000	USDLIBBBA3M (6.1725 USD)			(44,074)			(25,333)					5,755		99.6 / 99.3
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 705015AA3	D 1-1	Interest	Citigroup Fin Products Inc	06/15/2001	06/15/2011		3,000,000	USDLIBBBA3M (6.04 USD)			(43,027)			(35,235)					6,892		100 / 98.7
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1000654	B 1-1	Interest	JPM Chase Bk	08/21/2001	11/01/2011		3,700,000	USDLIBBBA3M (5.75 USD)			(50,428)			(116,099)					14,297		99.59 / 99
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 574754AA5	D 1-1	Interest	JPM Chase Bk	09/20/2001	09/03/2012		2,704,000	USDLIBBBA3M (5.27 USD)			(33,591)			(119,326)					16,280		100 / 98.8
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 87203RAC6	D 1-1	Interest	Citigroup Fin Products Inc	12/03/2001	12/15/2011		363,403	USDLIBBBA3M (5.02 USD)			(5,702)			(7,007)					1,541		99.6 / 97.1
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- Q8277*AC5	D 1-1	Interest	Credit Suisse Intl	03/21/2002	08/17/2012		3,000,000	USDLIBBBA3M (6.09 USD)			(43,438)			(225,596)					17,766		100 / 99.6
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 89653QC*4	D 1-1	Interest	Goldman Sachs Group	05/30/2002	06/20/2012		2,000,000	USDLIBBBA3M (5.545 USD)			(26,203)			(121,805)					11,143		100 / 99.4
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 540424AE8	D 1-1	Interest	JPM Chase Bk	05/31/2002	04/15/2011		8,000,000	USDLIBBBA3M (5.479 USD)			(103,571)			(16,016)					8,165		100 / 96.3
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1002022	B 1-1	Interest	Deutsche Bank AG	02/07/2003	05/01/2013		3,000,000	USDLIBBBA3M (4.42 USD)			(30,912)			(212,505)					21,823		99.58 / 99.4
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 598326A*7	D 1-1	Interest	JPM Chase Bk	02/11/2003	02/28/2013		857,143	USDLIBBBA3M (3.95 USD)			(10,107)			(38,377)					5,976		100 / 98.7
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1001293	B 1-1	Interest	Citigroup Fin Products Inc	02/13/2003	05/01/2013		3,000,000	USDLIBBBA3M (4.341 USD)			(30,320)			(207,603)					21,823		99.59 / 99.5
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 5006EPAA9	D 1-1	Interest	Morgan Stanley Capital Svcs	04/15/2004	04/21/2011		3,000,000	USDLIBBBA3M (4.345 USD)			(30,337)			(6,703)					3,623		100 / 96.9
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- G0682#AC8	D 1-1	Interest	JPM Chase Bk	05/03/2004	06/09/2011		20,000,000	USDLIBBBA3M (4.645 USD)			(217,047)	(163,204)		(163,204)	(163,204)				44,096		100 / 98.7
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- X4035#AA9	D 1-1	Interest	Citigroup Fin Products Inc	05/13/2004	06/23/2011		8,000,000	USDLIBBBA3M (5.035 USD)			(94,631)			(85,852)					19,322		100 / 98.9

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Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 89903@AD1	D 1-1	Interest	Credit Suisse Intl	05/20/2004	06/10/2011		1,000,000	USDLIBBBA3M (4.441 USD)			(10,343)			(7,890)					2,220		100 / 100
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 922122AB2	D 1-1	Interest	Credit Suisse Intl	05/26/2004	05/01/2011		3,000,000	USDLIBBBA3M (4.78 USD)			(33,612)			(11,894)					4,402		100 / 100
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 922122AB2	D 1-1	Interest	Credit Suisse Intl	05/26/2004	05/01/2011		3,250,000	USDLIBBBA3M (4.78 USD)			(36,413)			(12,886)					4,769		100 / 100
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- C6573#AC1	D 1-1	Interest	Credit Suisse Intl	07/07/2004	07/30/2014		4,000,000	USDLIBBBA3M (4.7575 USD)			(44,585)			(252,825)					36,773		99.6 / 99.3
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 41242*AC6	D 1-1	Interest	Morgan Stanley Capital Svcs	07/27/2004	08/18/2011		4,000,000	USDLIBBBA3M (4.7625 USD)			(44,645)			(67,233)					12,472		99.59 / 98.4
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 98388AAA1	D 1-1	Interest	Credit Suisse Intl	07/27/2004	12/15/2011		4,000,000	USDLIBBBA3M (4.793 USD)			(44,899)			(124,133)					16,964		100 / 99
Pay Floating USD Receive Fixed USD Interest Rate Swap	AFS Bond -- Medium Term Note	D 1-1	Interest	Credit Suisse Intl	03/18/2005	03/15/2015		3,000,000	4.925 USD (USDLIBBBA1M)			34,978			341,524					30,052		100 / 100
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- N5224#AB6	D 1-1	Interest	Merrill Lynch Capital Svcs	10/18/2005	11/28/2012		3,000,000	USDLIBBBA3M (4.884 USD)			(34,391)			(204,619)	766,839				19,494		100 / 99.6
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- Q2688#AA1	D 1-1	Interest	Credit Suisse Intl	10/28/2005	12/25/2012		6,000,000	USDLIBBBA3M (5.035 USD)			(70,977)			(439,055)					39,843		100 / 99.5
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1101091	B 1-1	Interest	Merrill Lynch Capital Svcs	11/17/2005	08/01/2012		2,900,000	USDLIBBBA3M (4.9725 USD)			(33,888)			(168,889)					16,899		100 / 99.5
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1101033	B 1-1	Interest	Citigroup Fin Products Inc	11/23/2005	02/01/2016		7,151,398	USDLIBBBA1M (4.9725 USD)			(84,439)			(835,963)					79,241		100 / 99.5
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1101035	B 1-1	Interest	Merrill Lynch Capital Svcs	11/30/2005	05/01/2016		5,350,000	USDLIBBBA3M (5.0525 USD)			(63,587)			(665,124)					60,771		100 / 99.8
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1101121	B 1-1	Interest	Citigroup Fin Products Inc	02/23/2006	03/01/2013		23,105,046	USDLIBBBA1M (4.993 USD)			(273,852)			(1,829,477)					161,207		100 / 98.8
Pay Fixed USD Receive Floating USD Interest Rate Swap	Medium Term Note (MTN)	Exhibit 7	Interest	JPM Chase Bk	03/08/2006	06/28/2011		20,000,000	USDLIBBBA3M (5.253 USD)			(247,497)			(238,285)					49,721		100 / 99.8
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- D3141#AA4	D 1-1	Interest	JPM Chase Bk	04/07/2006	05/08/2013		15,000,000	USDLIBBBA3M (5.445 USD)			(192,916)			(1,385,753)					109,616		100 / 99.8
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 585055AJ5	D 1-1	Interest	Morgan Intl	04/18/2006	04/15/2011		5,000,000	USDLIBBBA3M (1.5 USD)			(11,369)			(1,887)					5,103		100 / 96
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 585055AJ5	D 1-1	Interest	Morgan Intl	04/18/2006	04/15/2011		5,000,000	USDLIBBBA3M (1.5 USD)			(11,369)			(1,887)					5,103		100 / 96
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1101210	B 1-1	Interest	Credit Suisse Intl	05/17/2006	08/01/2011		9,750,000	USDLIBBBA3M (5.492 USD)			(126,595)			(167,520)					28,495		100 / 98.6
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 89903@AE9	D 1-1	Interest	Credit Suisse Intl	05/22/2006	06/07/2013		3,000,000	USDLIBBBA3M (5.479 USD)			(38,804)			(286,636)					22,347		100 / 100
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 677879CE6	D 1-1	Interest	Merrill Lynch Capital Svcs	06/16/2006	06/30/2011		15,000,000	USDLIBBBA3M (5.627 USD)			(199,654)			(199,076)					37,708		100 / 99.1

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Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- Medium Term Note	B 1-1	Interest	UBS AG	06/30/2006	07/05/2011		8,000,000	USDLIBBBA3M (5.648 USD)			(106,915)			(111,529)					20,656		100 / 98.9
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1101241	B 1-1	Interest	Barclays Bank PLC	07/06/2006	10/02/2011		4,000,000	USDLIBBBA3M (5.7575 USD)			(54,551)			(109,252)					14,337		100 / 99.3
Pay Fixed USD Receive Floating USD Interest Rate Swap	Medium Term Note (MTN)	Exhibit 7	Interest	Credit Suisse Intl	09/22/2006	06/28/2011		70,000,000	USDLIBBBA3M (4.387 USD)			(714,689)			(696,427)					174,025		100 / 99.9
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1101256	B 1-1	Interest	JPM Chase Bk	07/25/2006	10/10/2011		14,000,000	USDLIBBBA3M (5.553 USD)			(183,795)			(383,959)					51,254		100 / 98.2
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1101257	B 1-1	Interest	JPM Chase Bk	07/25/2006	10/10/2011		14,000,000	USDLIBBBA3M (5.553 USD)			(183,795)			(383,959)					51,254		100 / 98.2
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1101303	B 1-1	Interest	UBS AG	08/02/2006	08/29/2011		5,500,000	USDLIBBBA3M (5.4015 USD)			(68,516)			(114,998)					17,810		100 / 99.2
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1101304	B 1-1	Interest	UBS AG	08/02/2006	08/29/2011		5,500,000	USDLIBBBA3M (5.4015 USD)			(68,516)			(114,998)					17,810		100 / 99.2
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1101305	B 1-1	Interest	UBS AG	08/02/2006	08/29/2011		13,000,000	USDLIBBBA3M (5.4015 USD)			(161,946)			(271,814)					42,097		100 / 99.2
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- Q4877#AB6	D 1-1	Interest	Credit Suisse Intl	09/12/2006	06/12/2013		10,000,000	USDLIBBBA3M (5.272 USD)			(124,209)			(914,714)					74,722		100 / 100
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- Medium Term Note	B 1-1	Interest	Credit Suisse Intl	09/21/2006	03/01/2022		6,750,000	USDLIBBBA3M (5.3135 USD)			(84,587)			(1,027,201)					112,331		100 / 99.7
Pay Fixed USD Receive Floating USD Interest Rate Swap	Medium Term Note (MTN)	Exhibit 7	Interest	Credit Suisse Intl	09/22/2006	06/28/2011		25,000,000	USDLIBBBA3M (4.08 USD)	201,507		(246,581)	(10,303)		(227,090)			10,522		62,152		100 / 99.9
Pay Fixed USD Receive Floating USD Interest Rate Swap	Medium Term Note (MTN)	Exhibit 7	Interest	UBS AG	09/29/2006	06/28/2011		61,200,000	USDLIBBBA3M (5.067 USD)			(728,882)			(701,681)					152,148		100 / 100
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- G9284#AM9	D 1-1	Interest	JPM Chase Bk	10/05/2006	11/08/2011		20,000,000	USDLIBBBA3M (5.032 USD)			(236,571)			(560,915)					78,528		100 / 100
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1101351	B 1-1	Interest	UBS AG	10/25/2006	11/01/2013		9,200,000	USDLIBBBA3M (5.283 USD)			(114,647)			(933,082)					74,568		100 / 99.4
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- Medium Term Note	B 1-1	Interest	Citigroup Fin Products Inc	10/25/2006	01/01/2014		7,000,000	USDLIBBBA3M (5.245 USD)			(86,496)			(728,537)					58,537		100 / 99.8
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- Q2264@AA5	D 1-1	Interest	Merrill Lynch Capital Svcs	10/30/2006	12/06/2011		25,000,000	USDLIBBBA3M (5.101 USD)			(299,742)			(801,210)					104,167		100 / 100
Pay Fixed USD Receive Floating USD Interest Rate Swap	Medium Term Note (MTN)	Exhibit 7	Interest	UBS AG	10/31/2006	06/28/2011		33,350,000	USDLIBBBA3M (5.033 USD)			(394,359)			(379,634)					82,911		100 / 100
Pay Fixed USD Receive Floating USD Interest Rate Swap	Medium Term Note (MTN)	Exhibit 7	Interest	JPM Chase Bk	10/31/2006	06/01/2011		44,250,000	USDLIBBBA3M (5.0325 USD)			(523,427)			(346,993)					91,818		100 / 100
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- G4551#AC8	D 1-1	Interest	Merrill Lynch Capital Svcs	12/07/2006	08/28/2011		8,000,000	USDLIBBBA3M (4.861 USD)			(89,090)			(149,403)					25,820		100 / 100
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- G4588#AT8	D 1-1	Interest	Citigroup Fin Products Inc	01/24/2007	02/26/2014		10,000,000	USDLIBBBA3M (5.2455 USD)			(120,831)			(1,069,810)					85,918		100 / 100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- G0977#AA6	D 1-1	Interest	Citigroup Fin Products Inc	03/15/2007	04/16/2014		6,000,000	USDLIBBBA3M (4.99 USD)			(70,343)			(612,467)					52,726		100 / 99.5
Pay Fixed USD Receive Floating USD Interest Rate Swap	Medium Term Note (MTN)	Exhibit 7	Interest	Merrill Lynch Capital Svcs	03/21/2007	02/27/2012		10,000,000	USDLIBBBA3M (4.884 USD)			(111,924)			(401,925)					48,088		100 / 99.8
Pay Fixed USD Receive Floating USD Interest Rate Swap	Medium Term Note (MTN)	Exhibit 7	Interest	JPM Chase Bk	03/27/2007	02/27/2012		10,000,000	USDLIBBBA3M (4.952 USD)			(113,586)			(408,065)					48,088		100 / 99.8
Pay Fixed USD Receive Floating USD Interest Rate Swap	Medium Term Note (MTN)	Exhibit 7	Interest	Merrill Lynch Capital Svcs	03/27/2007	02/27/2012		10,000,000	USDLIBBBA3M (4.96125 USD)			(113,815)			(408,900)					48,088		100 / 99.8
Pay Fixed USD Receive Floating USD Interest Rate Swap	Medium Term Note (MTN)	Exhibit 7	Interest	JPM Chase Bk	03/28/2007	02/27/2012		10,000,000	USDLIBBBA3M (4.961 USD)			(113,806)			(408,878)					48,088		100 / 99.8
Pay Fixed USD Receive Floating USD Interest Rate Swap	Medium Term Note (MTN)	Exhibit 7	Interest	Merrill Lynch Capital Svcs	04/05/2007	02/27/2012		10,000,000	USDLIBBBA3M (5.012 USD)			(115,053)			(413,483)					48,088		100 / 99.8
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 247367AT2	D 1-1	Interest	Merrill Lynch Capital Svcs	06/11/2007	09/18/2011		9,950,000	USDLIBBBA3M (5.544 USD)			(130,331)			(240,988)					34,288		100 / 98.9
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 29364PAH6	D 1-1	Interest	JPM Chase Bk	06/15/2007	08/01/2013		5,000,000	USDLIBBBA3M (5.632 USD)			(66,671)			(517,042)					38,505		100 / 99.7
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 922122AB2	D 1-1	Interest	JPM Chase Bk	08/28/2007	05/01/2011		4,500,000	USDLIBBBA3M (4.89 USD)			(51,656)			(18,281)					6,603		100 / 98.8
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1101601	B 1-1	Interest	UBS AG	09/20/2007	11/01/2012		9,200,000	USDLIBBBA3M (5.0025 USD)			(108,195)			(621,196)					58,438		100 / 99.4
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 693476BD4	D 1-1	Interest	JPM Chase Bk	09/25/2007	09/28/2012		19,800,000	USDLIBBBA3M (4.93 USD)			(229,033)			(1,254,457)					122,033		100 / 99.6
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 224044BE6	D 1-1	Interest	JPM Chase Bk	09/25/2007	10/01/2012		10,000,000	USDLIBBBA3M (4.942 USD)			(115,990)			(638,206)					61,802		100 / 99.5
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 29266RK*8	D 1-1	Interest	JPM Chase Bk	10/01/2007	10/13/2012		24,400,000	USDLIBBBA3M (4.893 USD)			(280,097)			(1,571,635)					152,432		100 / 98.8
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 53957DAA1	D 1-1	Interest	Merrill Lynch Capital Svcs	10/09/2007	10/18/2012		24,200,000	USDLIBBBA3M (5.015 USD)			(285,229)			(1,610,805)					151,854		100 / 98.8
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate										201,507		(8,839,057)	(173,506)	XXX	(27,097,656)	603,635		10,522		3,254,812	XXX	XXX
Pay Fixed EUR Receive Floating USD Currency Swap	AFS Bond -- 438499AB1	D 1-1	Currency	Deutsche Bank AG	10/18/2002	08/03/2015		1,567,836	USDLIBBBA1M (6.1 EUR)	109		(27,139)	(715,691)		(874,127)		(106,874)			16,454		100 / 100
Pay Fixed EUR Receive Floating USD Currency Swap	AFS Bond -- 7535033	D 1-1	Currency	Credit Suisse Intl	04/03/2003	01/28/2013		6,438,000	USDLIBBBA3M (7.25 EUR)			(133,698)	(2,056,800)		(2,680,407)		(464,400)			43,882		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 7535033	D 1-1	Currency	Credit Suisse Intl	04/03/2003	01/28/2013		3,219,000	6.13 USD (7.25 EUR)			(32,966)	(1,028,400)		(1,128,613)		(232,200)			21,941		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 7095247	D 1-1	Currency	Credit Suisse Intl	07/25/2003	04/20/2011		3,445,500	5.283 USD (7.25 EUR)			(42,230)	(801,900)		(808,086)		(232,200)			4,061		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 7095247	D 1-1	Currency	Credit Suisse Intl	07/25/2003	04/20/2011		8,039,500	5.283 USD (7.25 EUR)			(98,537)	(1,871,100)		(1,885,535)		(541,800)			9,475		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 3060669	D 1-1	Currency	Credit Suisse Intl	08/27/2003	06/29/2011		5,445,000	5.108 USD (6.375 EUR)			(54,316)	(1,634,000)		(1,664,137)		(387,000)			13,613		100 / 100
Pay Fixed CHF Receive Fixed USD Currency Swap	AFS Bond -- H1089*AB0	D 1-1	Currency	Deutsche Bank AG	10/31/2003	12/10/2013		750,638	5.81 USD (4.08 CHF)			(241)	(337,501)		(342,394)		(18,849)			6,208		100 / 100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Pay Fixed CHF Receive Fixed USD Currency Swap	AFS Bond -- H1089*AB0	D 1-1	Currency	Deutsche Bank AG	10/31/2003	12/10/2013		9,236,601	5.81 USD (4.08 CHF)			(2,964)	(4,152,953)		(4,213,154)		(231,941)			76,392		100 / 100
Pay Fixed CHF Receive Fixed USD Currency Swap	AFS Bond -- H1089*AB0	D 1-1	Currency	Deutsche Bank AG	10/31/2003	12/10/2013		3,002,552	5.81 USD (4.08 CHF)			(963)	(1,350,005)		(1,369,575)		(75,397)			24,833		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1-1	Currency	Deutsche Bank AG	02/15/2005	02/24/2025		2,602,000	6.48 USD (5.5 EUR)			996	(229,600)		(48,067)		(154,800)			48,867		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1-1	Currency	Deutsche Bank AG	02/15/2005	02/24/2025		2,602,000	6.48 USD (5.5 EUR)			996	(229,600)		(48,067)		(154,800)			48,867		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1-1	Currency	Royal Bank of Scotland PLC	02/16/2005	02/24/2025		6,500,000	6.5025 USD (5.5 EUR)			2,774	(579,000)		(110,404)		(387,000)			122,073		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1-1	Currency	Royal Bank of Scotland PLC	02/16/2005	02/24/2025		6,500,000	6.5025 USD (5.5 EUR)			2,774	(579,000)		(110,404)		(387,000)			122,073		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1-1	Currency	Deutsche Bank AG	03/03/2005	02/24/2025		5,248,000	6.669 USD (5.5 EUR)			5,184	(415,200)		69,895		(309,600)			98,560		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1-1	Currency	Deutsche Bank AG	03/03/2005	02/24/2025		7,872,000	6.669 USD (5.5 EUR)			7,776	(622,800)		104,843		(464,400)			147,840		100 / 100
Pay Floating AUD Receive Fixed USD Currency Swap	AFS Bond -- Q7160#AC3	D 1-1	Currency	Citigroup Fin Products Inc	05/05/2005	05/05/2015		2,000,000	5.5 USD (AUDBBLB06M)			(5,347)	(680,768)		(547,651)		(24,916)			20,385		100 / 90.3
Pay Floating AUD Receive Fixed USD Currency Swap	AFS Bond -- Q7160#AC3	D 1-1	Currency	Citigroup Fin Products Inc	05/05/2005	05/05/2015		2,294,000	5.5 USD (AUDBBLB06M)			(6,133)	(780,841)		(628,156)		(28,578)			23,382		100 / 90.3
Pay Floating AUD Receive Fixed USD Currency Swap	AFS Bond -- Q7160#AC3	D 1-1	Currency	Citigroup Fin Products Inc	05/05/2005	05/05/2015		2,311,800	5.5 USD (AUDBBLB06M)			(6,180)	(786,900)		(633,030)		(28,800)			23,563		100 / 90.3
Pay Floating AUD Receive Fixed USD Currency Swap	AFS Bond -- Q7160#AC3	D 1-1	Currency	Citigroup Fin Products Inc	05/05/2005	05/05/2015		2,311,800	5.5 USD (AUDBBLB06M)			(6,180)	(786,900)		(633,030)		(28,800)			23,563		100 / 90.3
Pay Floating AUD Receive Fixed USD Currency Swap	AFS Bond -- Q7160#AC3	D 1-1	Currency	Citigroup Fin Products Inc	05/05/2005	05/05/2015		1,082,400	5.5 USD (AUDBBLB06M)			(2,894)	(368,432)		(296,389)		(13,484)			11,032		100 / 90.3
Pay Fixed GBP Receive Floating USD Currency Swap	AFS Bond -- G6655#AD6	D 1-1	Currency	Barclays Bank PLC	12/08/2005	12/20/2012		29,784,000	USDLIBBBA3M (5.47 GBP)			(294,836)	2,536,400		1,118,836		(707,200)			197,003		100 / 99.9
Pay Floating NZD Receive Fixed USD Currency Swap	AFS Bond -- Q8513#AB7	D 1-1	Currency	Deutsche Bank AG	12/09/2004	03/15/2012		3,980,177	5.17 USD (NZDLIBLB03M)			9,108	(288,792)		(147,027)		104,749			19,623		100 / 97.1
Pay Floating NZD Receive Fixed USD Currency Swap	AFS Bond -- Q8513#AB7	D 1-1	Currency	Deutsche Bank AG	12/09/2004	03/15/2012		4,259,911	5.17 USD (NZDLIBLB03M)			9,748	(309,089)		(157,360)		112,201			21,002		100 / 97.1
Pay Floating NZD Receive Fixed USD Currency Swap	AFS Bond -- Q8513#AB7	D 1-1	Currency	Deutsche Bank AG	12/09/2004	03/15/2012		1,419,970	5.17 USD (NZDLIBLB03M)			3,249	(103,030)		(52,454)		37,400			7,001		100 / 97.1
Pay Floating NZD Receive Fixed USD Currency Swap	AFS Bond -- Q8513#AB7	D 1-1	Currency	Deutsche Bank AG	12/09/2004	03/15/2012		1,419,971	5.17 USD (NZDLIBLB03M)			3,249	(103,029)		(52,453)		37,401			7,001		100 / 97.1
Pay Floating NZD Receive Fixed USD Currency Swap	AFS Bond -- Q8513#AB7	D 1-1	Currency	Deutsche Bank AG	12/09/2004	03/15/2012		1,419,971	5.17 USD (NZDLIBLB03M)			3,249	(103,029)		(52,453)		37,401			7,001		100 / 97.1
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 54401PA#3	D 1-1	Currency	Bank of America Corp	06/14/2006	07/12/2016		8,830,500	6.22 USD (4.7625 EUR)			26,939	(1,080,100)		(414,219)		(541,800)			102,231		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 54401PA#3	D 1-1	Currency	Bank of America Corp	06/14/2006	07/12/2016		9,077,500	6.22 USD (4.7625 EUR)			27,692	(1,110,312)		(425,806)		(556,955)			105,091		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 54401PA#3	D 1-1	Currency	Bank of America Corp	06/14/2006	07/12/2016		1,261,500	6.22 USD (4.7625 EUR)			3,848	(154,300)		(59,174)		(77,400)			14,604		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 54401PA#3	D 1-1	Currency	Bank of America Corp	06/14/2006	07/12/2016		2,523,000	6.22 USD (4.7625 EUR)			7,697	(308,600)		(118,348)		(154,800)			29,209		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 54401PA#3	D 1-1	Currency	Bank of America Corp	06/14/2006	07/12/2016		6,307,500	6.22 USD (4.7625 EUR)			19,242	(771,500)		(295,871)		(387,000)			73,022		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- Q1297#AD0	D 1-1	Currency	Merrill Lynch Capital Svcs	06/19/2006	12/19/2012		8,000,000	6.1 USD (4.7 EUR)			15,268	(1,017,833)		(731,100)		(492,994)			52,873		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D9002#AD3	D 1-1	Currency	Royal Bank of Scotland PLC	07/13/2006	08/15/2016		3,816,000	6.08 USD (4.694 EUR)			6,767	(431,400)		(151,005)		(232,200)			44,565		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D9002#AD3	D 1-1	Currency	Royal Bank of Scotland PLC	07/13/2006	08/15/2016		12,363,840	6.08 USD (4.694 EUR)			21,926	(1,397,736)		(489,256)		(752,328)			144,392		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D9002#AD3	D 1-1	Currency	Royal Bank of Scotland PLC	07/13/2006	08/15/2016		3,816,000	6.08 USD (4.694 EUR)			6,767	(431,400)		(151,005)		(232,200)			44,565		100 / 100
Pay Floating USD Receive Fixed EUR Currency Swap	Medium Term Note (MTN)	Exhibit 7	Currency	Bank of America Corp	11/02/2006	06/01/2011		44,250,000	5.87 EUR (USDLIBBBA3M)			1,077,222	26,540,000		27,081,829		3,870,000			91,818		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond --	D 1-1	Currency	Deutsche Bank AG	03/31/2011	05/06/2021		47,506,350	5.85 USD (5.736 EUR)				77,050		(180,867)		77,050			760,370		100 / 100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond --	D 1-1	Currency	Deutsche Bank AG	03/31/2011	05/08/2023		12,053,580	5.955 USD (5.78 EUR)		2		19,280		(56,623)		19,278			211,201		100 / 100
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange										109	2	547,851	1,555,188	XXX	6,819,156		(4,112,235)			2,839,634	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective										201,615	2	(8,291,206)	1,381,681	XXX	(20,278,500)	603,635	(4,112,235)	10,522		6,094,446	XXX	XXX
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	03/12/2010	03/16/2012		6,500,000	USDLIBBBA3M (1.1622 USD)			(13,960)	(44,849)		(44,849)	8,142				32,091		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	03/12/2010	03/16/2013		9,400,000	USDLIBBBA3M (1.7632 USD)			(34,311)	(153,133)		(153,133)	29,335				66,283		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	JPM Chase Bk	02/27/2004	04/02/2011		10,000,000	USDLIBBBA3M (3.9425 USD)			(91,003)	(3,029)		(3,029)	(3,029)				3,727		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Credit Suisse Intl	06/29/2001	07/26/2011		6,000,000	USDLIBBBA3M (6.3075 USD)			(90,127)	(114,449)		(114,449)	(114,449)				17,103		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Goldman Sachs Group	01/29/2002	02/08/2012		177,849	5.37 USD (USDLIBBBA3M)			1,856	7,481		7,481	(3,035)				830		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Goldman Sachs Group	01/29/2002	02/08/2012		266,774	5.37 USD (USDLIBBBA3M)			2,784	11,222		11,222	(4,552)				1,246		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	UBS AG	04/06/2009	05/16/2011		15,000,000	USDLIBBBA3M (5.411 USD)			(191,705)	(95,441)		(95,441)	190,002				26,810		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	JPM Chase Bk	10/11/2007	06/01/2013		5,000,000	USDLIBBBA3M (5.488 USD)			(64,838)	(476,500)		(476,500)	63,561				37,104		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Citigroup Fin Products Inc	10/02/2007	11/08/2012		5,000,000	USDLIBBBA3M (4.8575 USD)			(56,962)	(328,964)		(328,964)	51,291				31,950		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/19/2007	11/21/2012		4,220,000	USDLIBBBA3M (4.4705 USD)			(44,038)	(255,937)		(255,937)	39,468				27,263		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPM Chase Bk	11/19/2007	11/21/2017		54,480,000	4.8675 USD (USDLIBBBA3M)			622,604	6,303,156		6,303,156	(959,520)				707,279		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Svcs	11/19/2007	11/21/2022		137,460,000	5.06 USD (USDLIBBBA3M)			1,637,062	17,352,407		17,352,407	(2,763,415)				2,362,342		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Svcs	11/19/2007	11/21/2027		111,420,000	5.13 USD (USDLIBBBA3M)			1,346,440	14,650,432		14,650,432	(2,731,931)				2,289,275		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	11/19/2007	11/21/2037		19,570,000	5.176 USD (USDLIBBBA3M)			238,742	2,932,057		2,932,057	(664,144)				508,757		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPM Chase Bk	12/17/2007	12/19/2012		19,260,000	USDLIBBBA3M (4.454 USD)			(199,804)	(1,205,750)		(1,205,750)	180,174				127,292		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Svcs	12/17/2007	12/19/2022		4,070,000	5.09 USD (USDLIBBBA3M)			48,694	525,534		525,534	(82,339)				70,176		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Svcs	12/17/2007	12/19/2027		5,920,000	5.18 USD (USDLIBBBA3M)			72,159	816,183		816,183	(146,443)				121,914		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Svcs	12/17/2007	12/19/2037		8,540,000	5.2175 USD (USDLIBBBA3M)			104,895	1,338,608		1,338,608	(291,760)				222,332		005

STATEMENT AS OF MARCH 31, 2011 OF THE NATIONWIDE LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group	01/07/2008	01/09/2018		14,730,000	4.48 USD (USDLIBBBA3M)			153,865	1,347,515		1,347,515	(245,465)				193,151		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group	01/07/2008	01/09/2023		25,220,000	4.7363 USD (USDLIBBBA3M)			279,600	2,378,615		2,378,615	(486,059)				435,912		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group	01/07/2008	01/09/2028		9,760,000	4.845 USD (USDLIBBBA3M)			110,856	935,534		935,534	(231,484)				201,339		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Svcs	01/22/2008	01/24/2013		13,260,000	USDLIBBBA3M (3.4075 USD)			(103,034)	(611,324)		(611,324)	91,986				90,110		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Svcs	01/22/2008	01/24/2023		16,100,000	4.525 USD (USDLIBBBA3M)			170,081	1,182,501		1,182,501	(300,724)				278,763		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	01/29/2008	01/31/2013		100,540,000	3.55 USD (USDLIBBBA3M)			817,148	4,924,222		4,924,222	(736,010)				686,819		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	01/29/2008	01/31/2015		82,340,000	3.895 USD (USDLIBBBA3M)			740,244	5,781,419		5,781,419	(919,404)				812,463		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	01/29/2008	01/31/2018		17,150,000	4.25 USD (USDLIBBBA3M)			169,401	1,319,898		1,319,898	(275,572)				225,881		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	01/29/2008	01/31/2028		42,540,000	4.71 USD (USDLIBBBA3M)			469,114	3,366,939		3,366,939	(992,115)				879,131		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	02/19/2008	02/21/2013		6,720,000	USDLIBBBA3M (3.745 USD)			(57,939)	(359,038)		(359,038)	53,271				46,618		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	02/19/2008	02/21/2015		14,320,000	USDLIBBBA3M (4.161 USD)			(138,358)	(1,144,406)		(1,144,406)	173,455				142,352		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	02/19/2008	02/21/2018		6,680,000	USDLIBBBA3M (4.5525 USD)			(71,079)	(638,742)		(638,742)	112,808				88,351		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	02/19/2008	02/21/2023		9,100,000	USDLIBBBA3M (4.918 USD)			(105,145)	(1,016,955)		(1,016,955)	181,050				158,072		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	02/19/2008	02/21/2028		10,990,000	USDLIBBBA3M (5.064 USD)			(130,994)	(1,355,057)		(1,355,057)	269,669				227,507		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	02/19/2008	02/21/2038		8,190,000	USDLIBBBA3M (5.138 USD)			(99,135)	(1,177,559)		(1,177,559)	278,332				213,918		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group	03/05/2008	03/07/2018		15,480,000	4.3375 USD (USDLIBBBA3M)			156,053	1,270,287		1,270,287	(252,464)				205,309		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group	03/05/2008	03/07/2023		24,650,000	4.71 USD (USDLIBBBA3M)			271,451	2,250,925		2,250,925	(475,836)				428,873		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group	03/05/2008	03/07/2028		8,470,000	4.86 USD (USDLIBBBA3M)			96,450	827,683		827,683	(202,447)				175,553		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	JPM Chase Bk	03/11/2008	03/13/2013		15,500,000	3.57 USD (USDLIBBBA3M)			126,571	794,350		794,350	(117,147)				109,067		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	03/11/2008	03/13/2015		8,710,000	3.989 USD (USDLIBBBA3M)			80,248	641,271		641,271	(103,166)				87,191		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citigroup Fin Products Inc	03/24/2008	03/26/2028		7,530,000	4.5425 USD (USDLIBBBA3M)			79,807	433,715		433,715	(172,477)				156,309		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citigroup Fin Products Inc	03/24/2008	03/26/2028		12,410,000	4.5425 USD (USDLIBBBA3M)			131,529	714,795		714,795	(284,255)				257,609		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	03/24/2008	03/26/2018		3,400,000	4.1 USD (USDLIBBBA3M)			32,274	226,562		226,562	(53,274)				45,262		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	03/24/2008	03/26/2018		23,790,000	4.1 USD (USDLIBBBA3M)			225,823	1,585,268		1,585,268	(372,764)				316,704		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citigroup Fin Products Inc	03/24/2008	03/26/2023		5,270,000	4.43 USD (USDLIBBBA3M)			54,372	333,884		333,884	(97,568)				91,890		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citigroup Fin Products Inc	03/24/2008	03/26/2023		37,270,000	4.43 USD (USDLIBBBA3M)			384,527	2,361,260		2,361,260	(690,008)				649,854		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citigroup Fin Products Inc	03/24/2008	03/26/2015		5,000,000	USDLIBBBA3M (3.785 USD)			(43,524)	(328,632)		(328,632)	57,274				50,277		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citigroup Fin Products Inc	03/24/2008	03/26/2013		10,090,000	USDLIBBBA3M (3.4625 USD)			(79,697)	(501,073)		(501,073)	74,192				71,644		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citigroup Fin Products Inc	03/31/2008	04/02/2011		6,570,000	USDLIBBBA3M (2.7725 USD)			(40,572)	(1,350)		(1,350)	40,505				2,448		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	03/31/2008	04/02/2013		51,010,000	3.302 USD (USDLIBBBA3M)			382,526	2,379,597		2,379,597	(356,121)				363,937		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	03/31/2008	04/02/2015		31,890,000	3.692 USD (USDLIBBBA3M)			270,237	1,977,795		1,977,795	(360,244)				321,437		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citigroup Fin Products Inc	04/02/2008	04/04/2018		8,220,000	USDLIBBBA3M (4.265 USD)			(81,432)	(633,200)		(633,200)	132,022				109,621		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citigroup Fin Products Inc	04/02/2008	04/04/2023		8,260,000	USDLIBBBA3M (4.5775 USD)			(88,281)	(643,526)		(643,526)	155,771				144,173		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	04/02/2008	04/04/2011		11,710,000	USDLIBBBA3M (3.09 USD)			(81,607)	(2,716)		(2,716)	81,475				6,172		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Svcs	04/02/2008	04/04/2013		2,220,000	USDLIBBBA3M (3.606 USD)			(18,335)	(117,142)		(117,142)	17,186				15,860		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citigroup Fin Products Inc	04/07/2008	04/09/2018		16,710,000	USDLIBBBA3M (4.1525 USD)			(160,866)	(1,165,148)		(1,165,148)	264,110				223,061		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citigroup Fin Products Inc	04/07/2008	04/09/2023		14,770,000	USDLIBBBA3M (4.48125 USD)			(154,329)	(1,007,103)		(1,007,103)	276,049				257,947		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	JPM Chase Bk	04/07/2008	04/09/2013		30,690,000	USDLIBBBA3M (3.496 USD)			(245,081)	(1,556,757)		(1,556,757)	229,955				220,004		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPM Chase Bk	04/07/2008	04/09/2013		7,270,000	USDLIBBBA3M (3.496 USD)			(58,056)	(368,772)		(368,772)	54,473				52,116		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	04/21/2008	04/23/2011		19,600,000	3.355 USD (USDLIBBBA3M)			149,726	41,486		41,486	(148,117)				24,771		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	04/21/2008	04/23/2018		3,100,000	USDLIBBBA3M (4.386 USD)			(31,671)	(262,303)		(262,303)	51,011				41,494		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	04/21/2008	04/23/2023		8,170,000	USDLIBBBA3M (4.676 USD)			(89,393)	(714,428)		(714,428)	157,554				142,910		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	04/21/2008	04/23/2028		3,160,000	USDLIBBBA3M (4.8 USD)			(35,555)	(284,593)		(284,593)	75,241				65,744		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	04/21/2008	04/23/2038		2,150,000	4.861 USD (USDLIBBBA3M)			24,519	211,891		211,891	(70,773)				56,331		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	04/21/2008	04/23/2015		2,330,000	USDLIBBBA3M (4.1 USD)			(22,139)	(181,349)		(181,349)	29,184				23,653		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	04/22/2008	04/24/2013		10,200,000	USDLIBBBA3M (3.78 USD)			(88,756)	(581,740)		(581,740)	84,456				73,857		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Svcs	04/22/2008	04/24/2013		7,790,000	USDLIBBBA3M (3.78 USD)			(67,785)	(444,289)		(444,289)	64,502				56,407		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Svcs	04/22/2008	04/24/2018		16,840,000	USDLIBBBA3M (4.35 USD)			(170,531)	(1,385,458)		(1,385,458)	275,399				225,452		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Svcs	04/22/2008	04/24/2023		17,720,000	USDLIBBBA3M (4.63 USD)			(191,847)	(1,468,456)		(1,468,456)	339,033				309,995		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	04/22/2008	04/24/2011		8,440,000	USDLIBBBA3M (3.3725 USD)			(64,843)	(17,967)		(17,967)	64,149				10,896		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group	05/05/2008	05/07/2013		20,250,000	USDLIBBBA3M (3.929 USD)			(183,704)	(1,228,212)		(1,228,212)	176,723				147,885		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/05/2008	05/07/2018		39,070,000	USDLIBBBA3M (4.481 USD)			(408,352)	(3,539,765)		(3,539,765)	654,120				524,381		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPM Chase Bk	05/05/2008	05/07/2023		84,900,000	USDLIBBBA3M (4.755 USD)			(945,515)	(8,080,511)		(8,080,511)	1,659,393				1,487,434		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPM Chase Bk	05/05/2008	05/07/2028		8,760,000	4.83 USD (USDLIBBBA3M)			99,201	821,859		821,859	(209,679)				182,456		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Svcs	05/05/2008	05/07/2028		10,000,000	4.85 USD (USDLIBBBA3M)			113,743	963,587		963,587	(240,006)				208,283		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	05/05/2008	05/07/2011		16,620,000	USDLIBBBA3M (3.515 USD)			(133,572)	(56,143)		(56,143)	131,866				26,641		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	05/05/2008	05/07/2028		10,000,000	USDLIBBBA3M (4.8515 USD)			(113,781)	(965,491)		(965,491)	240,055				208,283		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	05/12/2008	05/14/2011		9,640,000	USDLIBBBA3M (3.3135 USD)			(72,647)	(36,119)		(36,119)	71,596				16,851		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	05/12/2008	05/14/2013		20,070,000	USDLIBBBA3M (3.746 USD)			(172,948)	(1,146,684)		(1,146,684)	166,949				147,237		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	05/12/2008	05/14/2015		7,100,000	USDLIBBBA3M (4.0475 USD)			(66,534)	(537,811)		(537,811)	89,646				72,585		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	05/19/2008	05/21/2013		15,900,000	USDLIBBBA3M (3.8822 USD)			(142,541)	(958,823)		(958,823)	138,321				117,171		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	05/19/2008	05/21/2015		12,800,000	USDLIBBBA3M (4.1562 USD)			(123,518)	(1,025,211)		(1,025,211)	166,084				131,161		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Svcs	05/05/2008	05/07/2038		134,870,000	4.892 USD (USDLIBBBA3M)			1,548,215	13,975,851		13,975,851	(4,459,832)				3,536,143		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group	06/03/2008	06/05/2013		9,120,000	USDLIBBBA3M (4.1235 USD)			(87,059)	(602,567)		(602,567)	85,216				67,849		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group	06/03/2008	06/05/2018		9,810,000	USDLIBBBA3M (4.6435 USD)			(106,399)	(990,126)		(990,126)	169,047				132,400		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group	06/03/2008	06/05/2023		7,730,000	USDLIBBBA3M (4.9 USD)			(88,796)	(846,061)		(846,061)	154,736				135,872		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group	06/03/2008	06/05/2028		5,820,000	USDLIBBBA3M (5.0125 USD)			(68,492)	(680,771)		(680,771)	143,206				121,502		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group	06/03/2008	06/05/2038		5,330,000	USDLIBBBA3M (5.0885 USD)			(63,739)	(725,026)		(725,026)	181,162				139,951		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	06/16/2008	06/18/2013		19,500,000	4.6458 USD (USDLIBBBA3M)			211,635	1,524,946		1,524,946	(208,447)				146,250		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	06/16/2008	06/18/2015		9,900,000	4.8038 USD (USDLIBBBA3M)			111,356	1,053,800		1,053,800	(146,768)				102,380		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	06/23/2008	06/25/2011		12,000,000	4.1388 USD (USDLIBBBA3M)			115,068	109,546		109,546	(112,785)				29,326		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	07/02/2008	07/07/2011		7,600,000	USDLIBBBA3M (3.9022 USD)			(68,405)	(72,718)		(72,718)	66,661				19,826		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	07/02/2008	07/07/2013		32,700,000	4.2628 USD (USDLIBBBA3M)			323,799	2,314,384		2,314,384	(321,466)				248,110		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group	07/02/2008	07/07/2018		15,500,000	4.6918 USD (USDLIBBBA3M)			170,106	1,611,583		1,611,583	(270,079)				210,466		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	07/02/2008	07/07/2015		14,600,000	4.4858 USD (USDLIBBBA3M)			152,710	1,368,212		1,368,212	(207,683)				151,913		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group	07/02/2008	07/07/2023		20,300,000	4.8628 USD (USDLIBBBA3M)			231,463	2,142,486		2,142,486	(405,367)				358,098		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/02/2008	07/07/2028		25,400,000	4.9368 USD (USDLIBBBA3M)			294,313	2,727,339		2,727,339	(620,647)				531,616		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Svcs	07/02/2008	07/07/2038		23,800,000	4.9788 USD (USDLIBBBA3M)			278,272	2,808,803		2,808,803	(799,215)				625,929		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	07/14/2008	07/16/2018		9,000,000	4.5898 USD (USDLIBBBA3M)			96,510	874,405		874,405	(154,738)				122,413		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Svcs	07/14/2008	07/16/2028		9,200,000	4.8678 USD (USDLIBBBA3M)			105,049	906,745		906,745	(223,297)				192,691		005

SCHEDULE DB - PART A - SECTION 1

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Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Svcs	07/14/2008	07/16/2023		8,700,000	4.7878 USD (USDLIBBBA3M)			97,599	851,653		851,653	(172,316)				153,625		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Svcs	07/14/2008	07/16/2038		7,900,000	4.9188 USD (USDLIBBBA3M)			91,212	854,204		854,204	(263,690)				207,860		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group	07/21/2008	07/23/2011		19,000,000	4.0578 USD (USDLIBBBA3M)			178,525	224,126		224,126	(173,557)				53,459		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	07/21/2008	07/23/2013		6,600,000	4.4188 USD (USDLIBBBA3M)			67,970	495,254		495,254	(67,954)				50,558		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	07/28/2008	07/30/2013		12,100,000	4.2288 USD (USDLIBBBA3M)			118,878	859,348		859,348	(119,311)				93,073		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	08/11/2008	08/13/2011		10,900,000	USDLIBBBA3M (3.8192 USD)			(95,923)	(140,919)		(140,919)	92,745				33,374		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	08/11/2008	08/13/2013		8,300,000	4.2218 USD (USDLIBBBA3M)			81,396	592,377		592,377	(82,380)				64,366		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Svcs	08/25/2008	08/27/2013		7,900,000	USDLIBBBA3M (4.0712 USD)			(72,724)	(540,671)		(540,671)	75,985				61,757		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group	08/25/2008	08/27/2028		11,400,000	4.7848 USD (USDLIBBBA3M)			124,829	1,000,509		1,000,509	(274,710)				239,562		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Svcs	08/25/2008	08/27/2038		10,400,000	4.8238 USD (USDLIBBBA3M)			114,871	960,412		960,412	(343,763)				274,215		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	09/08/2008	09/10/2013		30,000,000	3.8268 USD (USDLIBBBA3M)			264,212	1,891,353		1,891,353	(271,860)				236,379		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	09/08/2008	09/10/2015		16,200,000	4.0718 USD (USDLIBBBA3M)			152,597	1,239,204		1,239,204	(224,676)				172,039		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	09/08/2008	09/10/2018		17,100,000	4.3008 USD (USDLIBBBA3M)			170,864	1,316,801		1,316,801	(282,278)				235,017		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group	09/08/2008	09/10/2023		21,200,000	4.4975 USD (USDLIBBBA3M)			222,257	1,435,436		1,435,436	(403,160)				376,677		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group	09/08/2008	09/10/2028		18,000,000	4.6098 USD (USDLIBBBA3M)			193,762	1,174,808		1,174,808	(423,269)				378,672		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group	09/08/2008	09/10/2038		16,600,000	4.6628 USD (USDLIBBBA3M)			180,891	1,091,381		1,091,381	(536,917)				437,995		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	09/15/2008	09/17/2018		22,000,000	USDLIBBBA3M (4.2202 USD)			(215,442)	(1,572,208)		(1,572,208)	358,722				302,750		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	09/16/2008	09/18/2011		40,400,000	3.0798 USD (USDLIBBBA3M)			280,299	515,301		515,301	(265,005)				139,219		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	09/16/2008	09/18/2013		36,600,000	3.4028 USD (USDLIBBBA3M)			283,488	1,941,151		1,941,151	(294,406)				289,670		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	JPM Chase Bk	09/16/2008	10/02/2012		135,000,000	3.486 USD (USDLIBBBA3M)			1,074,471	5,691,367		5,691,367	(910,749)				835,080		001

SCHEDULE DB - PART A - SECTION 1

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Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	09/22/2008	09/24/2011		10,000,000	3.7628 USD (USDLIBBBA3M)			86,486	165,891		165,891	(82,488)				35,059		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group	09/22/2008	09/24/2013		20,000,000	4.1498 USD (USDLIBBBA3M)			192,322	1,428,024		1,428,024	(198,438)				158,815		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Svcs	09/22/2008	09/24/2023		10,000,000	4.7508 USD (USDLIBBBA3M)			111,186	934,580		934,580	(197,765)				177,951		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	09/22/2008	09/24/2028		10,000,000	4.8248 USD (USDLIBBBA3M)			113,036	929,049		929,049	(242,493)				210,604		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	09/22/2008	09/24/2038		10,000,000	4.8668 USD (USDLIBBBA3M)			114,086	995,643		995,643	(332,572)				264,037		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	10/02/2008	10/06/2011		10,100,000	3.5568 USD (USDLIBBBA3M)			82,180	166,431		166,431	(77,649)				36,591		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	10/02/2008	10/06/2013		27,500,000	3.9028 USD (USDLIBBBA3M)			247,546	1,808,937		1,808,937	(257,026)				219,809		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	10/02/2008	10/06/2015		28,000,000	4.1228 USD (USDLIBBBA3M)			267,447	2,204,370		2,204,370	(398,601)				299,722		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/02/2008	10/06/2023		10,800,000	4.4858 USD (USDLIBBBA3M)			112,959	715,161		715,161	(205,242)				192,440		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	10/06/2008	10/08/2013		38,600,000	3.6148 USD (USDLIBBBA3M)			319,706	2,264,643		2,264,643	(333,208)				308,867		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/06/2008	10/08/2018		21,200,000	4.1298 USD (USDLIBBBA3M)			202,885	1,377,898		1,377,898	(340,752)				292,862		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group	10/06/2008	10/08/2023		16,600,000	4.2658 USD (USDLIBBBA3M)			164,507	724,592		724,592	(304,687)				295,852		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	10/06/2008	10/08/2028		25,100,000	4.2898 USD (USDLIBBBA3M)			250,248	600,955		600,955	(564,645)				529,196		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group	10/06/2008	10/08/2038		13,600,000	4.2698 USD (USDLIBBBA3M)			134,912	7,757		7,757	(416,992)				359,340		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group	10/06/2008	10/08/2011		26,400,000	3.2398 USD (USDLIBBBA3M)			193,909	402,193		402,193	(181,681)				96,148		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	10/06/2008	10/08/2015		16,600,000	3.8798 USD (USDLIBBBA3M)			148,488	1,132,229		1,132,229	(226,436)				177,800		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	10/08/2008	10/10/2011		18,800,000	3.1398 USD (USDLIBBBA3M)			133,390	276,344		276,344	(124,902)				68,826		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	10/08/2008	10/10/2013		30,000,000	3.5798 USD (USDLIBBBA3M)			245,856	1,735,585		1,735,585	(256,876)				240,312		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	10/08/2008	10/10/2013		12,300,000	3.5798 USD (USDLIBBBA3M)			100,801	711,590		711,590	(105,319)				98,528		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Svcs	10/08/2008	10/10/2023		22,400,000	4.2608 USD (USDLIBBBA3M)			221,708	966,108		966,108	(410,406)				399,310		005

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Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	10/08/2008	10/10/2028		22,500,000	4.3028 USD (USDLIBBBA3M)			225,061	576,712		576,712	(506,405)				474,453		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group	10/08/2008	10/10/2018		10,300,000	4.1398 USD (USDLIBBBA3M)			98,830	676,252		676,252	(165,668)				142,338		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group	10/08/2008	10/10/2018		19,800,000	4.1398 USD (USDLIBBBA3M)			189,985	1,299,979		1,299,979	(318,469)				273,622		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	10/20/2008	10/22/2038		16,100,000	4.5418 USD (USDLIBBBA3M)			170,758	735,124		735,124	(513,437)				425,691		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	10/20/2008	10/22/2011		26,000,000	3.1898 USD (USDLIBBBA3M)			187,878	413,913		413,913	(175,350)				98,100		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/20/2008	10/22/2018		10,900,000	4.4378 USD (USDLIBBBA3M)			112,772	936,251		936,251	(184,596)				150,958		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	10/20/2008	10/22/2013		41,000,000	3.8268 USD (USDLIBBBA3M)			361,561	2,637,157		2,637,157	(378,570)				330,553		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	10/27/2008	10/29/2013		28,600,000	3.6658 USD (USDLIBBBA3M)			240,729	1,731,178		1,731,178	(253,593)				231,441		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	10/27/2008	10/29/2018		27,000,000	4.1238 USD (USDLIBBBA3M)			258,176	1,739,641		1,739,641	(435,305)				374,407		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	10/27/2008	10/29/2023		24,500,000	4.1388 USD (USDLIBBBA3M)			235,190	747,855		747,855	(442,202)				437,651		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	10/27/2008	10/29/2028		27,400,000	4.0718 USD (USDLIBBBA3M)			258,439	(112,590)		(112,590)	(598,829)				578,635		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	10/27/2008	10/29/2038		26,700,000	3.9868 USD (USDLIBBBA3M)			246,163	(1,233,026)		(1,233,026)	(787,635)				706,205		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	10/27/2008	10/29/2011		16,800,000	3.1118 USD (USDLIBBBA3M)			118,139	268,673		268,673	(109,760)				64,461		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group	10/27/2008	10/29/2015		18,100,000	3.9318 USD (USDLIBBBA3M)			164,386	1,275,883		1,275,883	(253,373)				195,095		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/04/2008	11/06/2018		24,400,000	USDLIBBBA3M (4.4152 USD)			(251,010)	(2,050,445)		(2,050,445)	413,456				338,841		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/04/2008	11/06/2023		20,500,000	USDLIBBBA3M (4.4722 USD)			(213,811)	(1,318,050)		(1,318,050)	391,099				366,516		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Svcs	11/04/2008	11/06/2028		21,400,000	USDLIBBBA3M (4.4402 USD)			(221,486)	(920,554)		(920,554)	494,838				452,208		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Svcs	11/04/2008	11/06/2038		21,700,000	USDLIBBBA3M (4.4372 USD)			(224,428)	(610,318)		(610,318)	683,986				574,185		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group	11/04/2008	11/06/2011		8,400,000	USDLIBBBA3M (3.1172 USD)			(59,155)	(138,076)		(138,076)	54,919				32,833		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/04/2008	11/06/2013		7,000,000	USDLIBBBA3M (3.7822 USD)			(60,934)	(444,400)		(444,400)	64,378				56,886		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/04/2008	11/06/2013		16,500,000	USDLIBBBA3M (3.7822 USD)			(143,629)	(1,047,514)		(1,047,514)	151,749				134,089		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/04/2008	11/06/2015		9,900,000	USDLIBBBA3M (4.1582 USD)			(95,484)	(794,186)		(794,186)	145,064				106,964		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/10/2008	11/12/2013		32,800,000	3.5898 USD (USDLIBBBA3M)			269,837	1,925,207		1,925,207	(287,148)				267,392		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/10/2008	11/12/2013		12,200,000	3.5898 USD (USDLIBBBA3M)			100,366	716,083		716,083	(106,805)				99,457		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/10/2008	11/12/2018		23,200,000	4.2178 USD (USDLIBBBA3M)			227,284	1,632,294		1,632,294	(381,004)				322,525		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Svcs	11/10/2008	11/12/2023		24,100,000	4.2908 USD (USDLIBBBA3M)			240,499	1,097,569		1,097,569	(446,827)				431,161		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/10/2008	11/12/2028		25,800,000	4.2748 USD (USDLIBBBA3M)			256,432	557,732		557,732	(582,431)				545,439		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	11/10/2008	11/12/2038		24,800,000	4.2598 USD (USDLIBBBA3M)			245,563	(32,667)		(32,667)	(762,217)				656,407		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	11/10/2008	11/12/2011		15,200,000	2.8768 USD (USDLIBBBA3M)			97,952	235,061		235,061	(90,116)				60,217		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/10/2008	11/12/2015		18,900,000	3.9628 USD (USDLIBBBA3M)			173,109	1,353,116		1,353,116	(268,949)				204,568		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/24/2008	11/26/2023		30,100,000	3.5038 USD (USDLIBBBA3M)			241,411	(1,083,431)		(1,083,431)	(489,563)				539,321		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group	11/24/2008	11/26/2013		29,800,000	3.1368 USD (USDLIBBBA3M)			211,664	1,405,688		1,405,688	(229,575)				244,706		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	11/24/2008	11/26/2015		21,200,000	3.3988 USD (USDLIBBBA3M)			164,465	983,595		983,595	(275,144)				230,413		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/24/2008	11/26/2018		11,700,000	3.5358 USD (USDLIBBBA3M)			94,774	267,107		267,107	(171,234)				163,061		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/24/2008	11/26/2018		38,000,000	3.5358 USD (USDLIBBBA3M)			307,812	867,528		867,528	(556,146)				529,601		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/24/2008	11/26/2028		39,700,000	3.4538 USD (USDLIBBBA3M)			313,444	(3,368,566)		(3,368,566)	(790,218)				840,212		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/24/2008	11/26/2038		17,500,000	3.3898 USD (USDLIBBBA3M)			135,368	(2,555,248)		(2,555,248)	(471,919)				463,511		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/24/2008	11/26/2038		39,900,000	3.3898 USD (USDLIBBBA3M)			308,639	(5,825,966)		(5,825,966)	(1,075,976)				1,056,806		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/26/2008	12/01/2018		14,600,000	3.188 USD (USDLIBBBA3M)			105,377	(22,572)		(22,572)	(200,446)				203,660		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/26/2008	12/01/2028		14,200,000	3.16 USD (USDLIBBBA3M)			101,496	(1,746,450)		(1,746,450)	(269,039)				300,646		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/26/2008	12/01/2038		12,500,000	3.15 USD (USDLIBBBA3M)			89,033	(2,324,219)		(2,324,219)	(324,094)				331,162		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/26/2008	12/01/2038		17,000,000	3.15 USD (USDLIBBBA3M)			121,084	(3,160,938)		(3,160,938)	(440,768)				450,380		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	11/26/2008	11/28/2023		8,000,000	3.1948 USD (USDLIBBBA3M)			57,926	(542,229)		(542,229)	(122,990)				143,372		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	11/26/2008	11/28/2023		9,300,000	3.1948 USD (USDLIBBBA3M)			67,339	(630,342)		(630,342)	(142,976)				166,670		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	12/02/2008	12/04/2018		38,000,000	2.9868 USD (USDLIBBBA3M)			254,740	(591,742)		(591,742)	(501,215)				530,358		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	12/02/2008	12/04/2023		10,000,000	2.9828 USD (USDLIBBBA3M)			66,937	(900,709)		(900,709)	(147,518)				179,331		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group	12/02/2008	12/04/2028		10,000,000	2.9348 USD (USDLIBBBA3M)			65,737	(1,522,453)		(1,522,453)	(182,097)				211,772		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group	12/02/2008	12/04/2028		10,000,000	2.9348 USD (USDLIBBBA3M)			65,737	(1,522,453)		(1,522,453)	(182,097)				211,772		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	12/08/2008	12/10/2011		23,100,000	USDLIBBBA3M (2.3642 USD)			(118,978)	(318,223)		(318,223)	105,441				97,017		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	12/08/2008	12/10/2013		12,400,000	2.6738 USD (USDLIBBBA3M)			73,465	434,720		434,720	(81,777)				102,555		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	12/08/2008	12/10/2018		50,800,000	2.9288 USD (USDLIBBBA3M)			333,353	(1,008,289)		(1,008,289)	(662,453)				709,762		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	12/08/2008	12/10/2018		87,100,000	2.9288 USD (USDLIBBBA3M)			571,555	(1,728,779)		(1,728,779)	(1,135,820)				1,216,935		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	12/08/2008	12/10/2023		13,200,000	2.9638 USD (USDLIBBBA3M)			87,774	(1,218,180)		(1,218,180)	(194,059)				236,871		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	12/08/2008	12/10/2023		18,700,000	2.9638 USD (USDLIBBBA3M)			124,347	(1,725,756)		(1,725,756)	(274,916)				335,567		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	12/08/2008	12/10/2028		29,300,000	2.8878 USD (USDLIBBBA3M)			189,265	(4,644,233)		(4,644,233)	(529,241)				620,779		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	12/08/2008	12/10/2015		11,600,000	2.8518 USD (USDLIBBBA3M)			73,887	250,900		250,900	(135,771)				126,593		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	12/15/2008	12/17/2038		26,300,000	2.7558 USD (USDLIBBBA3M)			161,267	(6,619,821)		(6,619,821)	(637,088)				697,315		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	12/15/2008	12/17/2038		33,600,000	2.7558 USD (USDLIBBBA3M)			206,030	(8,457,262)		(8,457,262)	(813,923)				890,867		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	12/15/2008	12/17/2028		11,500,000	USDLIBBBA3M (2.8242 USD)			(72,483)	1,919,586		1,919,586	205,459				243,782		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	12/15/2008	12/17/2018		66,400,000	USDLIBBBA3M (2.7662 USD)			(408,880)	2,090,164		2,090,164	838,005				928,875		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Svcs	12/15/2008	12/17/2018		96,500,000	USDLIBBBA3M (2.7662 USD)			(594,231)	3,037,664		3,037,664	1,217,884				1,349,947		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	12/19/2008	12/23/2028		8,300,000	2.5348 USD (USDLIBBBA3M)			46,301	(1,699,786)		(1,699,786)	(140,749)				176,029		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	12/19/2008	12/23/2028		15,000,000	2.5348 USD (USDLIBBBA3M)			83,676	(3,071,903)		(3,071,903)	(254,365)				318,124		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group	12/19/2008	12/23/2011		31,900,000	USDLIBBBA3M (1.7632 USD)			(116,417)	(319,136)		(319,136)	96,873				137,362		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Svcs	12/19/2008	12/23/2038		16,000,000	2.4558 USD (USDLIBBBA3M)			86,095	(4,828,374)		(4,828,374)	(367,203)				424,348		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Svcs	01/05/2009	01/07/2014		21,300,000	USDLIBBBA3M (2.3242 USD)			(107,684)	(539,176)		(539,176)	123,898				178,650		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	01/05/2009	01/07/2019		9,900,000	USDLIBBBA3M (2.8482 USD)			(63,020)	264,653		264,653	127,451				139,007		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	01/05/2009	01/07/2029		13,500,000	USDLIBBBA3M (3.0922 USD)			(94,171)	1,790,957		1,790,957	253,627				286,643		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	01/05/2009	01/07/2029		8,200,000	USDLIBBBA3M (3.0922 USD)			(57,200)	1,087,841		1,087,841	154,055				174,109		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	01/05/2009	01/07/2039		18,200,000	USDLIBBBA3M (3.0582 USD)			(125,409)	3,670,879		3,670,879	465,440				483,053		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	01/05/2009	01/07/2039		12,900,000	USDLIBBBA3M (3.0582 USD)			(88,889)	2,601,886		2,601,886	329,900				342,384		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	01/05/2009	01/07/2024		16,400,000	USDLIBBBA3M (3.0792 USD)			(113,867)	1,334,355		1,334,355	247,332				295,181		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	01/09/2009	01/13/2014		15,900,000	2.0098 USD (USDLIBBBA3M)			67,915	263,915		263,915	(80,516)				133,753		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	01/09/2009	01/13/2019		14,800,000	USDLIBBBA3M (2.5172 USD)			(81,990)	744,945		744,945	177,394				208,028		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	01/20/2009	01/22/2019		19,700,000	2.5168 USD (USDLIBBBA3M)			109,208	(1,000,237)		(1,000,237)	(235,917)				277,340		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group	01/20/2009	01/22/2024		23,900,000	2.7738 USD (USDLIBBBA3M)			147,847	(2,717,068)		(2,717,068)	(339,536)				430,863		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	01/20/2009	01/22/2029		28,500,000	2.8247 USD (USDLIBBBA3M)			179,929	(4,782,887)		(4,782,887)	(511,020)				605,835		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	01/20/2009	01/22/2039		24,300,000	2.7907 USD (USDLIBBBA3M)			151,348	(5,990,241)		(5,990,241)	(593,584)				645,432		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	01/20/2009	01/22/2012		11,900,000	1.6748 USD (USDLIBBBA3M)			40,919	121,713		121,713	(32,220)				54,044		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	01/20/2009	01/22/2016		15,000,000	2.3088 USD (USDLIBBBA3M)			75,353	(69,855)		(69,855)	(156,337)				165,737		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	01/20/2009	01/22/2014		31,900,000	2.0598 USD (USDLIBBBA3M)			140,394	565,679		565,679	(166,792)				269,529		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Svcs	01/26/2009	01/28/2014		20,600,000	USDLIBBBA3M (2.2532 USD)			(100,611)	(472,851)		(472,851)	118,018				174,561		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	01/26/2009	01/28/2019		8,600,000	USDLIBBBA3M (2.7952 USD)			(53,655)	269,992		269,992	109,341				121,199		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Svcs	01/26/2009	01/28/2019		41,900,000	USDLIBBBA3M (2.7952 USD)			(261,414)	1,315,424		1,315,424	532,720				590,494		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	01/26/2009	01/28/2024		9,300,000	USDLIBBBA3M (3.0933 USD)			(64,954)	749,819		749,819	140,956				167,766		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	01/26/2009	01/28/2024		36,400,000	USDLIBBBA3M (3.0933 USD)			(254,227)	2,934,774		2,934,774	551,697				656,631		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group	01/26/2009	01/28/2029		7,500,000	USDLIBBBA3M (3.1503 USD)			(53,451)	941,732		941,732	142,665				159,504		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group	01/26/2009	01/28/2029		26,600,000	USDLIBBBA3M (3.1503 USD)			(189,572)	3,340,009		3,340,009	505,986				565,706		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	01/26/2009	01/28/2012		23,000,000	1.7978 USD (USDLIBBBA3M)			86,147	263,492		263,492	(68,814)				105,504		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	01/26/2009	01/28/2014		20,300,000	2.2408 USD (USDLIBBBA3M)			98,516	458,971		458,971	(115,679)				172,018		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	01/26/2009	01/28/2039		12,000,000	USDLIBBBA3M (3.1523 USD)			(85,581)	2,235,266		2,235,266	312,243				318,826		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	01/26/2009	01/28/2039		18,600,000	USDLIBBBA3M (3.1523 USD)			(132,651)	3,464,663		3,464,663	483,976				494,180		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Svcs	02/03/2009	02/05/2014		15,800,000	USDLIBBBA3M (2.4132 USD)			(83,455)	(429,604)		(429,604)	97,311				134,403		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	02/03/2009	02/05/2019		6,500,000	USDLIBBBA3M (2.9842 USD)			(43,612)	120,111		120,111	86,004				91,732		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Svcs	02/03/2009	02/05/2019		8,700,000	USDLIBBBA3M (2.9842 USD)			(58,373)	160,764		160,764	115,113				122,780		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	02/03/2009	02/05/2024		8,800,000	USDLIBBBA3M (3.2633 USD)			(65,184)	556,564		556,564	138,050				158,881		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	02/03/2009	02/05/2024		6,200,000	USDLIBBBA3M (3.2633 USD)			(45,925)	392,124		392,124	97,262				111,939		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group	02/03/2009	02/05/2029		9,100,000	USDLIBBBA3M (3.3143 USD)			(68,566)	950,645		950,645	178,357				193,650		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group	02/03/2009	02/05/2029		10,900,000	USDLIBBBA3M (3.3143 USD)			(82,129)	1,138,685		1,138,685	213,636				231,954		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group	02/03/2009	02/05/2039		11,000,000	USDLIBBBA3M (3.3072 USD)			(82,687)	1,767,657		1,767,657	294,108				292,372		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group	02/03/2009	02/05/2039		13,400,000	USDLIBBBA3M (3.3072 USD)			(100,728)	2,153,328		2,153,328	358,278				356,162		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	02/05/2009	02/09/2014		61,500,000	USDLIBBBA3M (2.5882 USD)			(351,723)	(1,970,294)		(1,970,294)	406,599				524,155		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Svcs	02/05/2009	02/09/2016		17,700,000	USDLIBBBA3M (2.9102 USD)			(115,476)	(396,016)		(396,016)	207,998				196,568		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	02/23/2009	02/25/2019		12,700,000	3.0767 USD (USDLIBBBA3M)			88,261	(161,107)		(161,107)	(171,088)				179,854		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	02/23/2009	02/25/2024		13,800,000	3.2927 USD (USDLIBBBA3M)			103,357	(839,379)		(839,379)	(218,308)				249,685		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	02/23/2009	02/25/2029		23,100,000	3.2947 USD (USDLIBBBA3M)			173,127	(2,481,690)		(2,481,690)	(452,535)				492,326		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	02/23/2009	02/25/2039		24,300,000	3.2767 USD (USDLIBBBA3M)			181,027	(4,033,193)		(4,033,193)	(647,518)				646,511		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	02/23/2009	02/25/2012		26,000,000	1.9728 USD (USDLIBBBA3M)			108,938	361,163		361,163	(87,221)				124,654		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	02/23/2009	02/25/2014		19,800,000	2.5168 USD (USDLIBBBA3M)			109,888	590,897		590,897	(128,653)				170,038		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	03/03/2009	03/05/2012		15,700,000	1.9767 USD (USDLIBBBA3M)			65,609	223,683		223,683	(52,066)				76,288		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	03/03/2009	03/05/2014		17,900,000	2.5997 USD (USDLIBBBA3M)			102,682	577,934		577,934	(119,977)				154,299		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	03/03/2009	03/05/2016		13,200,000	2.9737 USD (USDLIBBBA3M)			88,063	326,258		326,258	(153,774)				147,621		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/03/2009	03/05/2029		10,700,000	3.4517 USD (USDLIBBBA3M)			84,171	(929,630)		(929,630)	(214,923)				228,187		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/03/2009	03/05/2039		11,300,000	3.4297 USD (USDLIBBBA3M)			88,269	(1,586,409)		(1,586,409)	(308,459)				300,759		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Merrill Lynch Capital Svcs	03/06/2009	03/10/2039		45,000,000	USDLIBBBA3M (3.1875 USD)			(324,396)	8,139,296		8,139,296	1,180,370				1,198,006		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	03/06/2009	03/10/2039		50,000,000	USDLIBBBA3M (3.1913 USD)			(360,915)	9,011,915		9,011,915	1,312,356				1,331,118		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	03/09/2009	03/11/2039		50,000,000	USDLIBBBA3M (3.2993 USD)			(374,426)	8,109,818		8,109,818	1,336,205				1,331,183		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	03/09/2009	03/11/2039		50,000,000	USDLIBBBA3M (3.2633 USD)			(369,926)	8,410,590		8,410,590	1,328,307				1,331,183		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	03/10/2009	03/12/2039		50,000,000	USDLIBBBA3M (3.3373 USD)			(379,206)	7,794,023		7,794,023	1,344,998				1,331,248		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	03/10/2009	03/12/2039		50,000,000	USDLIBBBA3M (3.3333 USD)			(378,706)	7,827,447		7,827,447	1,344,121				1,331,248		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	03/10/2009	03/12/2039		50,000,000	USDLIBBBA3M (3.3453 USD)			(380,206)	7,727,176		7,727,176	1,346,754				1,331,248		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	03/11/2009	03/13/2039		50,000,000	USDLIBBBA3M (3.3793 USD)			(384,456)	7,443,000		7,443,000	1,354,494				1,331,314		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	03/12/2009	03/16/2039		16,000,000	USDLIBBBA3M (3.2752 USD)			(118,882)	2,660,251		2,660,251	425,971				426,083		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	04/29/2009	05/01/2029		12,100,000	3.4647 USD (USDLIBBBA3M)			95,782	(1,043,585)		(1,043,585)	(244,082)				259,163		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	04/29/2009	05/01/2039		14,000,000	3.5007 USD (USDLIBBBA3M)			112,082	(1,807,525)		(1,807,525)	(386,766)				373,661		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/18/2009	05/20/2011		14,800,000	USDLIBBBA3M (1.2452 USD)			(35,111)	(18,760)		(18,760)	33,543				27,578		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/18/2009	05/20/2019		12,300,000	USDLIBBBA3M (3.2102 USD)			(89,604)	75,262		75,262	170,174				176,705		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/18/2009	05/20/2024		13,100,000	3.5398 USD (USDLIBBBA3M)			106,226	(486,924)		(486,924)	(218,475)				239,147		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/18/2009	05/20/2029		24,700,000	3.6238 USD (USDLIBBBA3M)			205,476	(1,621,747)		(1,621,747)	(514,970)				529,796		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/18/2009	05/20/2039		28,400,000	3.6728 USD (USDLIBBBA3M)			239,735	(2,852,433)		(2,852,433)	(810,178)				758,700		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/01/2009	06/03/2019		28,200,000	USDLIBBBA3M (4.0202 USD)			(261,894)	(1,486,334)		(1,486,334)	450,222				406,081		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/01/2009	06/03/2024		28,100,000	USDLIBBBA3M (4.3272 USD)			(282,532)	(1,297,156)		(1,297,156)	532,775				513,728		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/01/2009	06/03/2011		9,200,000	USDLIBBBA3M (1.4392 USD)			(26,078)	(17,792)		(17,792)	24,836				19,395		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/01/2009	06/03/2029		26,500,000	USDLIBBBA3M (4.3682 USD)			(269,161)	(855,764)		(855,764)	617,265				569,005		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	06/01/2009	06/03/2014		16,100,000	USDLIBBBA3M (3.0622 USD)			(110,962)	(727,743)		(727,743)	112,260				144,502		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/01/2009	06/03/2014		14,700,000	USDLIBBBA3M (3.0622 USD)			(101,313)	(664,461)		(664,461)	102,498				131,937		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/01/2009	06/03/2039		28,700,000	USDLIBBBA3M (4.3972 USD)			(293,587)	(600,869)		(600,869)	909,491				767,237		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/01/2009	06/03/2016		14,400,000	USDLIBBBA3M (3.5972 USD)			(118,505)	(750,064)		(750,064)	189,999				165,016		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	07/14/2010	07/16/2012		11,500,000	USDLIBBBA3M (0.9222 USD)			(17,875)	(52,852)		(52,852)	4,530				65,909		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	07/14/2010	07/16/2012		12,000,000	USDLIBBBA3M (0.9222 USD)			(18,652)	(55,150)		(55,150)	4,727				68,775		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	07/14/2010	07/16/2013		31,200,000	USDLIBBBA3M (1.3252 USD)			(79,929)	(143,153)		(143,153)	81,971				238,010		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	07/14/2010	07/16/2025		25,100,000	USDLIBBBA3M (3.5622 USD)			(204,673)	1,154,016		1,154,016	435,061				477,936		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	07/14/2010	07/16/2015		15,100,000	USDLIBBBA3M (2.1052 USD)			(68,128)	70,602		70,602	126,875				157,568		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	07/14/2010	07/16/2015		33,000,000	USDLIBBBA3M (2.1052 USD)			(148,890)	154,295		154,295	277,277				344,354		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	07/14/2010	07/16/2020		35,700,000	USDLIBBBA3M (3.1272 USD)			(252,285)	1,019,270		1,019,270	488,309				548,159		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	07/14/2010	07/16/2030		23,500,000	USDLIBBBA3M (3.7332 USD)			(201,673)	1,347,645		1,347,645	516,791				519,863		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	07/16/2010	07/20/2020		17,300,000	2.9538 USD (USDLIBBBA3M)			114,770	(741,310)		(741,310)	(228,233)				265,791		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	07/16/2010	07/21/2025		12,400,000	3.4038 USD (USDLIBBBA3M)			96,213	(793,037)		(793,037)	(208,828)				236,225		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	07/16/2010	07/20/2040		15,100,000	3.7118 USD (USDLIBBBA3M)			128,789	(1,469,515)		(1,469,515)	(442,856)				411,689		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/16/2010	07/20/2015		7,400,000	1.9148 USD (USDLIBBBA3M)			29,871	(94,580)		(94,580)	(59,076)				77,317		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/16/2010	07/22/2030		16,600,000	3.5788 USD (USDLIBBBA3M)			136,064	(1,304,100)		(1,304,100)	(356,106)				367,379		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	07/23/2010	07/27/2020		9,200,000	3.0028 USD (USDLIBBBA3M)			62,170	(360,019)		(360,019)	(122,458)				141,491		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/23/2010	07/28/2025		10,000,000	3.4498 USD (USDLIBBBA3M)			78,751	(589,578)		(589,578)	(169,774)				190,631		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/23/2010	07/29/2030		14,900,000	3.6318 USD (USDLIBBBA3M)			124,118	(1,063,990)		(1,063,990)	(322,358)				329,919		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/23/2010	07/27/2040		14,300,000	3.7678 USD (USDLIBBBA3M)			123,982	(1,255,556)		(1,255,556)	(423,059)				390,005		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	08/03/2010	08/06/2012		14,100,000	0.6918 USD (USDLIBBBA3M)			13,797	18,139		18,139	2,323				82,585		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	08/03/2010	08/05/2013		35,600,000	USDLIBBBA3M (1.0132 USD)			(63,439)	119,415		119,415	70,113				274,797		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/11/2010	08/13/2030		15,900,000	3.4337 USD (USDLIBBBA3M)			124,600	(1,572,916)		(1,572,916)	(334,462)				352,435		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/11/2010	08/13/2040		13,100,000	3.5947 USD (USDLIBBBA3M)			107,931	(1,541,212)		(1,541,212)	(378,235)				357,560		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	08/11/2010	08/13/2020		12,900,000	2.7197 USD (USDLIBBBA3M)			78,064	(814,286)		(814,286)	(162,155)				198,890		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/11/2010	08/13/2025		9,100,000	3.2147 USD (USDLIBBBA3M)			66,330	(783,435)		(783,435)	(148,708)				173,739		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	08/11/2010	08/13/2015		7,800,000	1.6337 USD (USDLIBBBA3M)			26,025	(202,377)		(202,377)	(58,734)				82,116		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	08/11/2010	08/13/2015		10,600,000	1.6337 USD (USDLIBBBA3M)			35,367	(275,025)		(275,025)	(79,817)				111,594		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	08/12/2010	08/17/2015		10,200,000	1.6707 USD (USDLIBBBA3M)			34,982	(251,307)		(251,307)	(78,065)				107,517		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	08/12/2010	08/17/2015		22,000,000	1.6707 USD (USDLIBBBA3M)			75,451	(542,034)		(542,034)	(168,375)				231,900		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	08/12/2010	08/18/2025		22,400,000	3.1907 USD (USDLIBBBA3M)			161,943	(1,992,160)		(1,992,160)	(363,644)				427,870		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	08/12/2010	08/16/2012		23,400,000	0.7277 USD (USDLIBBBA3M)			25,087	38,437		38,437	1,493				138,436		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	08/12/2010	08/16/2013		11,400,000	1.0397 USD (USDLIBBBA3M)			21,114	(36,043)		(36,043)	(23,931)				88,559		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/12/2010	08/17/2020		28,300,000	2.7207 USD (USDLIBBBA3M)			171,345	(1,788,859)		(1,788,859)	(354,840)				436,578		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/12/2010	08/16/2030		25,600,000	3.3937 USD (USDLIBBBA3M)			198,070	(2,673,649)		(2,673,649)	(534,067)				567,563		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/12/2010	08/16/2040		24,800,000	3.5417 USD (USDLIBBBA3M)			201,056	(3,142,374)		(3,142,374)	(709,071)				677,003		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	08/16/2010	08/20/2012		28,400,000	0.7087 USD (USDLIBBBA3M)			29,162	37,590		37,590	3,112				168,682		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	08/16/2010	08/19/2030		46,800,000	USDLIBBBA3M (3.1953 USD)			(338,988)	6,164,720		6,164,720	946,193				1,037,796		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	08/16/2010	08/20/2040		40,800,000	USDLIBBBA3M (3.3293 USD)			(309,196)	6,653,846		6,653,846	1,128,621				1,113,987		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	08/20/2010	08/24/2020		23,500,000	2.5787 USD (USDLIBBBA3M)			134,130	(1,767,614)		(1,767,614)	(285,803)				362,900		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/20/2010	08/24/2015		9,100,000	1.6217 USD (USDLIBBBA3M)			30,168	(246,943)		(246,943)	(69,395)				96,132		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/20/2010	08/24/2025		15,600,000	2.9747 USD (USDLIBBBA3M)			104,484	(1,773,115)		(1,773,115)	(243,471)				298,151		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/20/2010	08/24/2030		21,100,000	3.1377 USD (USDLIBBBA3M)			149,919	(2,949,805)		(2,949,805)	(422,368)				468,060		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/20/2010	08/24/2040		18,400,000	3.2527 USD (USDLIBBBA3M)			136,025	(3,242,774)		(3,242,774)	(502,385)				502,480		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Bank of America Corp	08/25/2010	08/27/2012		27,000,000	0.6718 USD (USDLIBBBA3M)			24,082	18,941		18,941	5,728				161,468		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Bank of America Corp	08/25/2010	08/27/2015		10,500,000	1.5568 USD (USDLIBBBA3M)			32,080	(315,501)		(315,501)	(78,494)				111,025		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	08/25/2010	08/27/2015		32,800,000	1.5568 USD (USDLIBBBA3M)			100,212	(985,566)		(985,566)	(245,200)				346,821		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	08/25/2010	08/27/2025		31,000,000	2.8928 USD (USDLIBBBA3M)			195,952	(3,811,669)		(3,811,669)	(476,241)				592,648		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	08/25/2010	08/27/2040		32,900,000	3.1638 USD (USDLIBBBA3M)			229,756	(6,299,401)		(6,299,401)	(885,125)				898,581		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	08/25/2010	08/28/2017		7,900,000	2.0468 USD (USDLIBBBA3M)			33,599	(412,688)		(412,688)	(80,452)				100,749		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/25/2010	08/27/2020		41,500,000	2.4978 USD (USDLIBBBA3M)			222,252	(3,403,224)		(3,403,224)	(495,594)				641,146		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/25/2010	08/27/2030		36,000,000	3.0538 USD (USDLIBBBA3M)			241,725	(5,446,855)		(5,446,855)	(710,317)				798,755		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	08/31/2010	09/03/2040		10,700,000	3.1697 USD (USDLIBBBA3M)			76,674	(2,038,378)		(2,038,378)	(287,870)				292,339		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/31/2010	09/02/2030		10,900,000	3.0477 USD (USDLIBBBA3M)			74,783	(1,659,784)		(1,659,784)	(214,585)				241,948		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	09/01/2010	09/03/2020		60,300,000	2.5408 USD (USDLIBBBA3M)			336,988	(4,752,671)		(4,752,671)	(724,411)				932,540		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	09/02/2010	09/07/2040		33,200,000	USDLIBBBA3M (3.3513 USD)			(252,833)	5,293,585		5,293,585	920,996				907,239		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	09/02/2010	09/07/2020		29,700,000	USDLIBBBA3M (2.6273 USD)			(172,422)	2,135,892		2,135,892	363,910				459,578		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	09/02/2010	09/07/2030		38,100,000	USDLIBBBA3M (3.2203 USD)			(277,671)	4,902,445		4,902,445	773,052				846,005		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	09/02/2010	09/07/2025		7,500,000	USDLIBBBA3M (3.0473 USD)			(51,416)	793,823		793,823	118,588				143,532		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	09/02/2010	09/07/2012		8,100,000	USDLIBBBA3M (0.6893 USD)			(7,780)	(6,431)		(6,431)	(1,538)				48,955		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	09/02/2010	09/07/2012		10,600,000	USDLIBBBA3M (0.6893 USD)			(10,181)	(8,416)		(8,416)	(2,012)				64,065		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	09/02/2010	09/07/2040		13,500,000	USDLIBBBA3M (3.3523 USD)			(102,842)	2,150,201		2,150,201	374,563				368,907		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	09/02/2010	09/07/2020		19,300,000	USDLIBBBA3M (2.6313 USD)			(112,238)	1,381,601		1,381,601	236,692				298,648		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	09/02/2010	09/07/2013		16,900,000	USDLIBBBA3M (1.0033 USD)			(29,498)	84,386		84,386	35,408				132,937		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	09/02/2010	09/07/2015		8,500,000	USDLIBBBA3M (1.6453 USD)			(28,479)	229,895		229,895	66,267				90,184		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	09/02/2010	09/07/2015		24,200,000	USDLIBBBA3M (1.6453 USD)			(81,081)	654,523		654,523	188,666				256,759		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	09/02/2010	09/07/2030		14,100,000	USDLIBBBA3M (3.2243 USD)			(102,901)	1,806,539		1,806,539	286,284				313,088		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Bank of America Corp	09/13/2010	09/15/2015		7,500,000	USDLIBBBA3M (1.7403 USD)			(26,948)	175,319		175,319	60,748				79,770		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	09/13/2010	09/15/2015		32,300,000	USDLIBBBA3M (1.7403 USD)			(116,057)	755,040		755,040	261,621				343,544		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	09/13/2010	09/17/2040		17,300,000	USDLIBBBA3M (3.5053 USD)			(138,497)	2,303,425		2,303,425	492,201				472,968		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	09/13/2010	09/17/2012		9,100,000	USDLIBBBA3M (0.7593 USD)			(10,379)	(15,329)		(15,329)	(174)				55,519		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	09/13/2010	09/15/2020		9,800,000	USDLIBBBA3M (2.7623 USD)			(60,251)	598,428		598,428	123,615				151,821		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	09/13/2010	09/16/2013		20,400,000	USDLIBBBA3M (1.0873 USD)			(39,996)	65,737		65,737	47,633				161,276		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Bank of America Corp	09/16/2010	09/20/2012		8,200,000	USDLIBBBA3M (0.6752 USD)			(7,602)	(3,418)		(3,418)	(1,885)				50,168		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	09/16/2010	09/21/2020		11,500,000	USDLIBBBA3M (2.7662 USD)			(70,777)	701,408		701,408	145,113				178,312		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	09/16/2010	09/20/2040		11,500,000	USDLIBBBA3M (3.5672 USD)			(93,806)	1,409,431		1,409,431	330,521				314,444		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	09/16/2010	09/20/2013		14,300,000	USDLIBBBA3M (0.9942 USD)			(24,661)	80,741		80,741	30,281				113,302		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	09/16/2010	09/21/2015		12,500,000	USDLIBBBA3M (1.6862 USD)			(43,182)	325,440		325,440	100,221				133,195		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	09/20/2010	09/22/2015		10,300,000	USDLIBBBA3M (1.6903 USD)			(35,710)	267,423		267,423	83,034				109,786		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	09/20/2010	09/23/2030		11,000,000	3.3977 USD (USDLIBBBA3M)			85,091	(1,149,918)		(1,149,918)	(230,307)				244,528		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	09/20/2010	09/24/2012		32,900,000	0.6838 USD (USDLIBBBA3M)			31,280	14,703		14,703	6,404				202,029		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	09/20/2010	09/22/2015		40,000,000	1.6858 USD (USDLIBBBA3M)			138,230	(1,046,278)		(1,046,278)	(322,011)				426,354		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	09/20/2010	09/22/2020		37,200,000	USDLIBBBA3M (2.7542 USD)			(227,915)	2,309,145		2,309,145	468,914				576,883		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	09/22/2010	09/24/2015		8,500,000	1.5238 USD (USDLIBBBA3M)			25,934	(282,495)		(282,495)	(65,026)				90,656		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	09/22/2010	09/24/2020		7,100,000	USDLIBBBA3M (2.5682 USD)			(40,201)	550,615		550,615	85,755				110,136		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	09/22/2010	09/24/2025		12,900,000	USDLIBBBA3M (3.0312 USD)			(87,973)	1,395,635		1,395,635	203,543				247,273		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	09/22/2010	09/24/2040		8,200,000	3.3818 USD (USDLIBBBA3M)			63,108	(1,265,925)		(1,265,925)	(228,769)				224,254		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	09/22/2010	09/24/2012		10,600,000	USDLIBBBA3M (0.6082 USD)			(8,078)	7,368		7,368	(3,970)				65,092		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	09/22/2010	09/24/2013		13,100,000	USDLIBBBA3M (0.8942 USD)			(19,350)	108,924		108,924	24,851				104,024		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	09/22/2010	09/24/2030		14,800,000	USDLIBBBA3M (3.2372 USD)			(108,552)	1,874,160		1,874,160	301,484				329,025		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	09/29/2010	10/01/2012		7,700,000	USDLIBBBA3M (0.6012 USD)			(5,752)	7,303		7,303	(2,942)				47,587		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	09/29/2010	10/01/2015		7,900,000	1.4858 USD (USDLIBBBA3M)			23,372	(278,748)		(278,748)	(60,035)				84,436		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Bank of America Corp	09/29/2010	10/01/2020		7,500,000	2.5238 USD (USDLIBBBA3M)			41,652	(611,548)		(611,548)	(89,459)				116,458		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	09/29/2010	10/01/2020		7,900,000	2.5238 USD (USDLIBBBA3M)			43,873	(644,164)		(644,164)	(94,230)				122,669		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	09/29/2010	10/01/2013		10,800,000	USDLIBBBA3M (0.8622 USD)			(15,115)	101,658		101,658	19,839				86,090		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	09/29/2010	10/01/2040		13,900,000	3.2928 USD (USDLIBBBA3M)			103,917	(2,358,856)		(2,358,856)	(381,988)				380,262		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	10/04/2010	10/06/2015		11,300,000	USDLIBBBA3M (1.5053 USD)			(33,989)	392,878		392,878	86,996				120,959		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	10/04/2010	10/06/2025		10,300,000	3.0327 USD (USDLIBBBA3M)			70,312	(1,116,546)		(1,116,546)	(162,509)				197,659		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	10/04/2010	10/07/2030		17,800,000	3.2247 USD (USDLIBBBA3M)			130,054	(2,289,121)		(2,289,121)	(361,857)				396,081		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	10/07/2010	10/12/2020		10,000,000	USDLIBBBA3M (2.4992 USD)			(54,945)	841,185		841,185	118,437				155,523		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	10/07/2010	10/14/2030		10,000,000	USDLIBBBA3M (3.1942 USD)			(72,320)	1,329,273		1,329,273	202,275				222,626		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	10/07/2010	10/13/2025		10,000,000	USDLIBBBA3M (2.9802 USD)			(66,970)	1,146,007		1,146,007	156,138				192,029		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Bank of America Corp	10/07/2010	10/14/2013		14,100,000	USDLIBBBA3M (0.7842 USD)			(17,018)	170,120		170,120	23,875				113,191		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Bank of America Corp	10/07/2010	10/12/2015		5,500,000	USDLIBBBA3M (1.4062 USD)			(15,191)	217,303		217,303	41,354				58,981		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	10/07/2010	10/12/2012		8,500,000	USDLIBBBA3M (0.5252 USD)			(4,756)	20,306		20,306	(4,671)				53,054		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	10/13/2010	10/15/2015		10,500,000	USDLIBBBA3M (1.3742 USD)			(28,185)	430,802		430,802	78,295				112,702		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	10/13/2010	10/15/2020		10,000,000	USDLIBBBA3M (2.5162 USD)			(55,393)	828,361		828,361	119,015				155,590		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	10/18/2010	10/20/2015		19,200,000	USDLIBBBA3M (1.4052 USD)			(53,042)	768,347		768,347	145,960				206,394		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	10/18/2010	10/21/2013		10,000,000	USDLIBBBA3M (0.7802 USD)			(12,001)	124,836		124,836	17,121				80,580		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	10/21/2010	10/25/2040		14,700,000	3.5177 USD (USDLIBBBA3M)			118,279	(1,930,850)		(1,930,850)	(419,179)				402,595		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	10/25/2010	10/28/2030		9,400,000	3.3248 USD (USDLIBBBA3M)			71,088	(1,082,705)		(1,082,705)	(194,807)				209,474		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	10/25/2010	10/29/2012		9,500,000	USDLIBBBA3M (0.5262 USD)			(5,378)	27,435		27,435	(4,630)				60,188		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	10/25/2010	10/27/2020		8,100,000	USDLIBBBA3M (2.5772 USD)			(46,118)	634,619		634,619	97,815				126,245		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	10/27/2010	10/29/2015		16,800,000	USDLIBBBA3M (1.5533 USD)			(52,682)	572,198		572,198	135,283				181,082		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	10/29/2010	11/02/2012		30,600,000	0.4997 USD (USDLIBBBA3M)			15,444	(105,427)		(105,427)	16,375				194,537		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	10/29/2010	11/02/2015		21,100,000	1.4227 USD (USDLIBBBA3M)			59,337	(847,618)		(847,618)	(163,335)				227,702		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	11/01/2010	11/05/2012		8,500,000	USDLIBBBA3M (0.5023 USD)			(4,267)	29,731		29,731	(4,380)				54,177		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	11/01/2010	11/03/2020		9,700,000	2.7137 USD (USDLIBBBA3M)			58,496	(653,712)		(653,712)	(121,127)				151,333		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/01/2010	11/03/2030		10,100,000	3.5047 USD (USDLIBBBA3M)			80,881	(915,044)		(915,044)	(216,123)				225,167		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/01/2010	11/03/2040		9,600,000	3.6887 USD (USDLIBBBA3M)			81,293	(981,551)		(981,551)	(282,265)				263,029		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Bank of America Corp	11/08/2010	11/12/2012		19,900,000	USDLIBBBA3M (0.5422 USD)			(12,036)	61,550		61,550	(7,790)				127,595		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	11/08/2010	11/12/2012		8,200,000	USDLIBBBA3M (0.5422 USD)			(4,959)	25,362		25,362	(3,210)				52,577		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Bank of America Corp	11/08/2010	11/11/2013		26,800,000	USDLIBBBA3M (0.7502 USD)			(30,145)	387,784		387,784	46,938				218,365		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Bank of America Corp	11/08/2010	11/10/2015		11,100,000	USDLIBBBA3M (1.3732 USD)			(29,774)	475,939		475,939	85,916				120,072		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	11/08/2010	11/10/2015		24,500,000	USDLIBBBA3M (1.3842 USD)			(66,390)	1,038,585		1,038,585	190,308				265,024		005

STATEMENT AS OF MARCH 31, 2011 OF THE NATIONWIDE LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/08/2010	11/10/2020		16,300,000	USDLIBBBA3M (2.6792 USD)			(96,941)	1,150,244		1,150,244	201,750				254,556		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	11/10/2010	11/12/2015		12,500,000	USDLIBBBA3M (1.5522 USD)			(39,159)	438,405		438,405	102,502				135,296		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	11/10/2010	11/12/2020		7,000,000	USDLIBBBA3M (2.8312 USD)			(44,312)	405,367		405,367	89,490				109,350		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	11/10/2010	11/12/2025		10,500,000	USDLIBBBA3M (3.4152 USD)			(81,797)	692,284		692,284	178,737				202,199		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/10/2010	11/12/2030		21,500,000	USDLIBBBA3M (3.6852 USD)			(182,002)	1,413,326		1,413,326	473,335				479,618		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/10/2010	11/12/2040		31,100,000	USDLIBBBA3M (3.9012 USD)			(280,063)	2,045,543		2,045,543	944,407				852,457		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/15/2010	11/17/2020		37,700,000	USDLIBBBA3M (2.9792 USD)			(252,676)	1,723,584		1,723,584	497,959				589,345		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/15/2010	11/17/2025		24,200,000	USDLIBBBA3M (3.5282 USD)			(195,409)	1,285,815		1,285,815	420,921				466,238		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/15/2010	11/17/2030		9,300,000	USDLIBBBA3M (3.7642 USD)			(80,582)	510,558		510,558	207,576				207,535		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	11/16/2010	11/19/2012		36,400,000	0.7138 USD (USDLIBBBA3M)			37,841	(18,030)		(18,030)	(2,313)				234,765		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	11/16/2010	11/18/2015		52,400,000	1.7428 USD (USDLIBBBA3M)			189,273	(1,414,316)		(1,414,316)	(458,570)				568,170		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	11/16/2010	11/18/2020		78,400,000	3.0308 USD (USDLIBBBA3M)			535,635	(3,248,666)		(3,248,666)	(1,047,280)				1,225,762		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	11/16/2010	11/18/2025		46,100,000	3.5708 USD (USDLIBBBA3M)			377,194	(2,226,062)		(2,226,062)	(808,255)				888,248		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	11/17/2010	11/19/2012		28,800,000	0.6698 USD (USDLIBBBA3M)			26,865	(34,739)		(34,739)	1,297				185,748		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	11/17/2010	11/19/2013		14,400,000	0.9758 USD (USDLIBBBA3M)			24,449	(129,383)		(129,383)	(33,816)				117,820		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	11/22/2010	11/24/2012		8,000,000	USDLIBBBA3M (0.6742 USD)			(7,571)	10,446		10,446	(105)				51,812		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	11/22/2010	11/25/2013		7,300,000	USDLIBBBA3M (0.9772 USD)			(12,439)	67,454		67,454	17,365				59,914		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	11/22/2010	11/24/2015		14,300,000	USDLIBBBA3M (1.7232 USD)			(51,036)	403,382		403,382	125,271				155,329		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/22/2010	11/24/2020		7,200,000	USDLIBBBA3M (2.9722 USD)			(48,178)	335,454		335,454	94,884				112,666		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/29/2010	12/01/2025		10,700,000	3.4837 USD (USDLIBBBA3M)			85,138	(626,778)		(626,778)	(184,554)				206,417		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/29/2010	12/03/2040		20,200,000	3.8537 USD (USDLIBBBA3M)			179,414	(1,495,821)		(1,495,821)	(609,423)				554,223		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/29/2010	12/01/2020		16,600,000	2.9807 USD (USDLIBBBA3M)			111,209	(765,677)		(765,677)	(218,702)				260,015		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/29/2010	12/02/2030		20,000,000	3.6967 USD (USDLIBBBA3M)			169,787	(1,288,288)		(1,288,288)	(441,609)				446,779		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	11/30/2010	12/03/2012		9,700,000	0.7467 USD (USDLIBBBA3M)			10,751	(2,632)		(2,632)	(1,565)				63,288		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	11/30/2010	12/03/2012		24,100,000	0.7467 USD (USDLIBBBA3M)			26,710	(6,539)		(6,539)	(3,888)				157,241		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	11/30/2010	12/03/2040		13,400,000	3.8427 USD (USDLIBBBA3M)			118,567	(1,017,573)		(1,017,573)	(403,524)				367,653		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	11/30/2010	12/02/2015		36,600,000	1.7547 USD (USDLIBBBA3M)			132,796	(996,763)		(996,763)	(325,089)				398,489		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/30/2010	12/02/2025		14,800,000	3.4797 USD (USDLIBBBA3M)			117,524	(874,061)		(874,061)	(255,007)				285,537		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/30/2010	12/02/2020		26,800,000	2.9727 USD (USDLIBBBA3M)			178,845	(1,255,143)		(1,255,143)	(352,291)				419,843		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/30/2010	12/02/2030		14,600,000	3.6877 USD (USDLIBBBA3M)			123,528	(958,605)		(958,605)	(321,844)				326,148		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	12/02/2010	12/07/2015		19,100,000	USDLIBBBA3M (1.9093 USD)			(76,599)	393,007		393,007	177,931				208,259		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/02/2010	12/07/2020		26,500,000	USDLIBBBA3M (3.1363 USD)			(187,565)	881,053		881,053	360,324				415,437		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/02/2010	12/06/2040		18,100,000	USDLIBBBA3M (3.9813 USD)			(166,347)	943,744		943,744	556,907				496,675		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	12/02/2010	12/08/2025		19,200,000	USDLIBBBA3M (3.6233 USD)			(159,272)	820,383		820,383	339,485				370,634		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	12/02/2010	12/06/2030		19,300,000	USDLIBBBA3M (3.8233 USD)			(169,752)	905,832		905,832	434,875				431,261		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	12/13/2010	12/17/2012		20,100,000	USDLIBBBA3M (0.8732 USD)			(28,650)	(31,657)		(31,657)	10,199				132,632		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	12/13/2010	12/15/2015		14,500,000	USDLIBBBA3M (2.2092 USD)			(69,098)	108,242		108,242	147,058				158,471		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/13/2010	12/15/2015		24,300,000	USDLIBBBA3M (2.2092 USD)			(115,798)	181,399		181,399	246,450				265,576		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/13/2010	12/15/2020		27,800,000	USDLIBBBA3M (3.4672 USD)			(219,908)	155,409		155,409	403,022				436,309		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/13/2010	12/17/2040		17,700,000	USDLIBBBA3M (4.1762 USD)			(171,386)	330,322		330,322	560,533				485,945		005

SCHEDULE DB - PART A - SECTION 1

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Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/13/2010	12/15/2025		21,100,000	USDLIBBBA3M (3.9062 USD)			(190,066)	218,674		218,674	391,305				407,577		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	12/13/2010	12/16/2013		17,400,000	USDLIBBBA3M (1.3082 USD)			(43,724)	23,768		23,768	56,559				144,346		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	12/13/2010	12/16/2030		16,900,000	USDLIBBBA3M (4.0662 USD)			(158,993)	225,868		225,868	395,086				377,895		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	12/15/2010	12/17/2025		28,900,000	USDLIBBBA3M (3.9983 USD)			(266,981)	(5,373)		(5,373)	544,080				558,349		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	12/15/2010	12/17/2040		27,800,000	USDLIBBBA3M (4.2893 USD)			(277,043)	(21,785)		(21,785)	894,841				763,235		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	12/15/2010	12/17/2020		34,800,000	USDLIBBBA3M (3.5273 USD)			(280,508)	19,852		19,852	510,142				546,325		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	12/15/2010	12/17/2030		28,900,000	USDLIBBBA3M (4.1643 USD)			(278,974)	(6,539)		(6,539)	685,461				646,269		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	12/15/2010	12/17/2015		18,600,000	USDLIBBBA3M (2.2273 USD)			(89,477)	125,216		125,216	189,805				203,399		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	12/20/2010	12/23/2030		34,200,000	4.0567 USD (USDLIBBBA3M)			320,899	(505,488)		(505,488)	(799,646)				765,107		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	12/20/2010	12/24/2040		38,100,000	4.1587 USD (USDLIBBBA3M)			367,208	(827,881)		(827,881)	(1,204,831)				1,046,354		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	12/20/2010	12/22/2025		23,000,000	3.8957 USD (USDLIBBBA3M)			206,552	(270,025)		(270,025)	(426,568)				444,568		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	12/20/2010	12/22/2015		8,100,000	2.1537 USD (USDLIBBBA3M)			37,467	(83,660)		(83,660)	(81,730)				88,705		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	12/20/2010	12/22/2020		23,600,000	3.4317 USD (USDLIBBBA3M)			184,564	(208,455)		(208,455)	(340,280)				370,757		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	12/20/2010	12/24/2012		38,200,000	USDLIBBBA3M (0.8273 USD)			(50,023)	(23,418)		(23,418)	16,086				253,470		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/05/2009	06/09/2011		13,000,000	1.7778 USD (USDLIBBBA3M)			47,897	35,887		35,887	(46,027)				28,662		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	06/05/2009	06/09/2014		14,200,000	USDLIBBBA3M (3.3432 USD)			(107,890)	(766,309)		(766,309)	107,807				127,778		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	06/05/2009	06/09/2014		7,800,000	USDLIBBBA3M (3.3432 USD)			(59,263)	(420,930)		(420,930)	59,218				70,188		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	06/05/2009	06/09/2019		10,700,000	USDLIBBBA3M (4.2143 USD)			(104,599)	(715,178)		(715,178)	176,508				154,235		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	06/05/2009	06/09/2019		21,100,000	USDLIBBBA3M (4.2143 USD)			(206,265)	(1,410,305)		(1,410,305)	348,068				304,146		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	06/05/2009	06/09/2039		29,000,000	USDLIBBBA3M (4.5003 USD)			(304,228)	(1,108,883)		(1,108,883)	932,617				775,483		005

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Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	06/05/2009	06/09/2016		8,800,000	USDLIBBBA3M (3.8433 USD)			(77,863)	(563,890)		(563,890)	121,792				101,003		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	06/05/2009	06/09/2024		9,900,000	USDLIBBBA3M (4.4823 USD)			(103,411)	(619,657)		(619,657)	192,380				181,106		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/05/2009	06/09/2024		25,000,000	USDLIBBBA3M (4.4823 USD)			(261,140)	(1,564,789)		(1,564,789)	485,809				457,338		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	06/05/2009	06/09/2029		7,700,000	USDLIBBBA3M (4.5173 USD)			(81,105)	(399,986)		(399,986)	183,318				165,408		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	06/05/2009	06/09/2029		26,500,000	USDLIBBBA3M (4.5173 USD)			(279,127)	(1,376,575)		(1,376,575)	630,899				569,262		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	06/15/2009	06/17/2011		29,800,000	USDLIBBBA3M (1.6333 USD)			(99,102)	(82,923)		(82,923)	94,567				69,356		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/19/2009	06/23/2012		13,900,000	2.3678 USD (USDLIBBBA3M)			71,737	312,866		312,866	(55,482)				77,703		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	06/19/2009	06/23/2014		10,700,000	3.2338 USD (USDLIBBBA3M)			78,387	539,656		539,656	(78,009)				96,860		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/19/2009	06/23/2011		11,600,000	USDLIBBBA3M (1.6992 USD)			(40,477)	(36,573)		(36,573)	38,565				28,017		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/19/2009	06/23/2024		10,700,000	4.3098 USD (USDLIBBBA3M)			107,170	470,939		470,939	(203,023)				196,025		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/19/2009	06/23/2029		15,500,000	4.3678 USD (USDLIBBBA3M)			157,494	497,801		497,801	(362,176)				333,315		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/19/2009	06/23/2039		15,300,000	4.3788 USD (USDLIBBBA3M)			155,883	272,542		272,542	(484,623)				409,412		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	06/26/2009	06/30/2011		13,800,000	USDLIBBBA3M (1.4463 USD)			(39,447)	(38,686)		(38,686)	36,920				34,691		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	06/26/2009	07/01/2019		20,700,000	3.6947 USD (USDLIBBBA3M)			175,525	588,608		588,608	(313,103)				299,475		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/26/2009	06/30/2024		17,400,000	3.9807 USD (USDLIBBBA3M)			159,984	158,464		158,464	(312,916)				319,000		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	06/26/2009	06/30/2029		21,300,000	4.0617 USD (USDLIBBBA3M)			200,156	(172,338)		(172,338)	(475,595)				458,280		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	06/26/2009	06/30/2039		22,400,000	4.1067 USD (USDLIBBBA3M)			213,013	(616,340)		(616,340)	(682,291)				599,604		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	07/07/2009	07/09/2011		42,500,000	1.3357 USD (USDLIBBBA3M)			109,860	120,443		120,443	(100,524)				111,997		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/07/2009	07/09/2011		84,600,000	1.3357 USD (USDLIBBBA3M)			218,686	239,752		239,752	(200,102)				222,941		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	07/07/2009	07/09/2012		77,900,000	1.9327 USD (USDLIBBBA3M)			317,633	1,359,627		1,359,627	(225,618)				443,148		005

SCHEDULE DB - PART A - SECTION 1

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Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/07/2009	07/09/2014		20,450,000	2.7687 USD (USDLIBBBA3M)			126,124	720,878		720,878	(128,411)				186,371		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/07/2009	07/09/2014		103,550,000	2.7687 USD (USDLIBBBA3M)			638,639	3,650,216		3,650,216	(650,219)				943,701		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/07/2009	07/09/2019		27,200,000	3.6407 USD (USDLIBBBA3M)			227,050	650,379		650,379	(407,582)				394,035		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	07/07/2009	07/09/2024		14,500,000	USDLIBBBA3M (3.9503 USD)			(132,261)	(77,902)		(77,902)	259,757				266,080		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/07/2009	07/09/2029		21,400,000	USDLIBBBA3M (4.0413 USD)			(200,067)	239,037		239,037	476,879				460,742		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/07/2009	07/09/2039		29,500,000	USDLIBBBA3M (4.1093 USD)			(280,809)	811,510		811,510	899,503				790,001		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	07/13/2009	07/15/2012		12,300,000	1.8788 USD (USDLIBBBA3M)			48,534	207,924		207,924	(33,901)				70,420		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/13/2009	07/15/2014		9,700,000	2.6618 USD (USDLIBBBA3M)			57,262	306,589		306,589	(58,947)				88,622		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/13/2009	07/15/2014		12,000,000	2.6618 USD (USDLIBBBA3M)			70,840	379,285		379,285	(72,924)				109,636		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/13/2009	07/15/2019		12,100,000	3.4948 USD (USDLIBBBA3M)			96,628	156,260		156,260	(176,699)				175,462		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/13/2009	07/15/2024		10,100,000	3.7978 USD (USDLIBBBA3M)			88,308	(111,704)		(111,704)	(176,395)				185,453		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/13/2009	07/15/2029		12,100,000	3.8968 USD (USDLIBBBA3M)			108,789	(367,443)		(367,443)	(263,878)				260,630		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/13/2009	07/15/2039		12,500,000	3.9708 USD (USDLIBBBA3M)			114,698	(634,836)		(634,836)	(373,464)				334,844		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	07/13/2009	07/15/2019		54,900,000	USDLIBBBA3M (3.5023 USD)			(439,451)	(739,534)		(739,534)	802,819				796,103		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/17/2009	07/21/2011		29,100,000	USDLIBBBA3M (1.4642 USD)			(84,695)	(101,320)		(101,320)	77,689				81,156		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/17/2009	07/21/2011		9,200,000	USDLIBBBA3M (1.4642 USD)			(26,777)	(32,032)		(32,032)	24,561				25,658		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	07/17/2009	07/21/2012		37,300,000	USDLIBBBA3M (2.1262 USD)			(170,293)	(755,702)		(755,702)	125,930				214,903		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/17/2009	07/21/2016		9,200,000	USDLIBBBA3M (3.4912 USD)			(73,398)	(419,360)		(419,360)	120,901				106,757		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	07/17/2009	07/21/2014		35,100,000	USDLIBBBA3M (2.9972 USD)			(236,679)	(1,481,589)		(1,481,589)	245,336				321,484		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/17/2009	07/21/2014		31,000,000	USDLIBBBA3M (2.9972 USD)			(209,033)	(1,308,526)		(1,308,526)	216,679				283,932		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/17/2009	07/21/2019		25,500,000	USDLIBBBA3M (3.8802 USD)			(228,238)	(1,053,593)		(1,053,593)	399,708				370,141		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/17/2009	07/21/2024		22,200,000	USDLIBBBA3M (4.1682 USD)			(214,685)	(631,304)		(631,304)	412,920				407,882		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/17/2009	07/21/2029		23,200,000	USDLIBBBA3M (4.2692 USD)			(230,213)	(437,809)		(437,809)	535,814				499,945		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	07/17/2009	07/21/2039		23,200,000	USDLIBBBA3M (4.3482 USD)			(234,795)	(292,145)		(292,145)	732,902				621,650		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/27/2009	07/29/2011		23,800,000	USDLIBBBA3M (1.4772 USD)			(71,082)	(89,405)		(89,405)	65,007				68,705		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/27/2009	07/29/2012		22,500,000	USDLIBBBA3M (2.1363 USD)			(104,685)	(462,543)		(462,543)	77,927				130,713		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/27/2009	07/29/2014		20,700,000	USDLIBBBA3M (3.0373 USD)			(143,455)	(896,323)		(896,323)	150,043				190,220		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/27/2009	07/29/2014		17,000,000	USDLIBBBA3M (3.0373 USD)			(117,814)	(736,111)		(736,111)	123,224				156,219		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	07/27/2009	07/29/2019		13,300,000	USDLIBBBA3M (3.9393 USD)			(122,497)	(606,178)		(606,178)	211,834				193,308		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/27/2009	07/29/2024		12,500,000	USDLIBBBA3M (4.2743 USD)			(125,713)	(497,471)		(497,471)	237,758				229,852		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/27/2009	07/29/2029		11,900,000	USDLIBBBA3M (4.3743 USD)			(122,687)	(391,692)		(391,692)	280,377				256,591		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/27/2009	07/29/2039		11,900,000	USDLIBBBA3M (4.4383 USD)			(124,612)	(332,793)		(332,793)	382,105				318,987		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	07/27/2009	07/29/2012		55,200,000	2.1687 USD (USDLIBBBA3M)			261,349	1,158,461		1,158,461	(195,661)				320,683		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	07/27/2009	07/29/2011		11,300,000	1.4837 USD (USDLIBBBA3M)			33,935	42,689		42,689	(31,050)				32,620		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	07/27/2009	07/29/2011		95,600,000	1.4837 USD (USDLIBBBA3M)			287,092	361,155		361,155	(262,689)				275,973		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	07/27/2009	07/29/2024		34,500,000	4.2817 USD (USDLIBBBA3M)			347,614	1,400,408		1,400,408	(656,974)				634,392		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	07/27/2009	07/29/2019		39,000,000	3.9927 USD (USDLIBBBA3M)			364,465	1,932,647		1,932,647	(626,814)				566,843		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	08/04/2009	08/06/2011		16,600,000	USDLIBBBA3M (1.5583 USD)			(52,208)	(71,334)		(71,334)	47,806				49,492		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	08/04/2009	08/06/2011		10,500,000	USDLIBBBA3M (1.5583 USD)			(33,023)	(45,121)		(45,121)	30,239				31,305		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	08/10/2009	08/12/2011		9,900,000	USDLIBBBA3M (1.7312 USD)			(35,444)	(50,048)		(50,048)	32,763				30,200		005

STATEMENT AS OF MARCH 31, 2011 OF THE NATIONWIDE LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	08/10/2009	08/12/2012		15,200,000	USDLIBBBA3M (2.4022 USD)			(79,917)	(371,730)		(371,730)	61,940				89,567		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	08/10/2009	08/12/2014		17,400,000	USDLIBBBA3M (3.2742 USD)			(129,417)	(880,714)		(880,714)	137,662				160,813		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	08/10/2009	08/12/2014		17,800,000	USDLIBBBA3M (3.2742 USD)			(132,392)	(900,960)		(900,960)	140,827				164,510		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	08/10/2009	08/12/2016		14,300,000	USDLIBBBA3M (3.7822 USD)			(124,521)	(853,089)		(853,089)	199,886				166,876		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/10/2009	08/12/2019		12,300,000	USDLIBBBA3M (4.1732 USD)			(119,128)	(770,287)		(770,287)	202,757				179,185		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/10/2009	08/12/2024		10,100,000	USDLIBBBA3M (4.4392 USD)			(104,537)	(576,592)		(576,592)	196,278				185,987		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	08/17/2009	08/19/2014		5,000,000	2.8128 USD (USDLIBBBA3M)			31,457	176,139		176,139	(34,285)				46,342		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	08/17/2009	08/19/2019		9,000,000	USDLIBBBA3M (3.7032 USD)			(76,656)	(245,819)		(245,819)	137,182				131,261		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/17/2009	08/19/2024		6,100,000	USDLIBBBA3M (4.0102 USD)			(56,638)	(66,293)		(66,293)	110,943				112,410		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	08/17/2009	08/19/2029		10,200,000	USDLIBBBA3M (4.1042 USD)			(97,103)	34,330		34,330	230,659				220,280		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/17/2009	08/19/2039		5,500,000	USDLIBBBA3M (4.1822 USD)			(53,432)	85,414		85,414	170,054				147,580		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	08/17/2009	08/19/2011		33,300,000	USDLIBBBA3M (1.4202 USD)			(93,569)	(137,486)		(137,486)	84,191				104,201		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/17/2009	08/19/2011		12,700,000	USDLIBBBA3M (1.4202 USD)			(35,685)	(52,434)		(52,434)	32,109				39,740		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	08/17/2009	08/19/2012		6,600,000	USDLIBBBA3M (2.0212 USD)			(28,462)	(128,251)		(128,251)	20,718				39,162		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	08/24/2009	08/26/2011		10,600,000	USDLIBBBA3M (1.5223 USD)			(31,609)	(50,308)		(50,308)	29,312				33,983		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	09/01/2009	09/03/2019		8,300,000	3.5818 USD (USDLIBBBA3M)			67,985	147,248		147,248	(123,611)				121,348		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	09/01/2009	09/03/2024		7,300,000	3.9128 USD (USDLIBBBA3M)			65,835	430		430	(130,537)				134,729		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	09/01/2009	09/03/2029		13,300,000	4.0178 USD (USDLIBBBA3M)			123,438	(199,546)		(199,546)	(296,782)				287,548		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	09/01/2009	09/03/2039		12,900,000	4.0948 USD (USDLIBBBA3M)			122,208	(390,806)		(390,806)	(393,721)				346,394		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	09/01/2009	09/03/2011		12,400,000	USDLIBBBA3M (1.2872 USD)			(30,436)	(50,189)		(50,189)	26,424				40,813		005

SCHEDULE DB - PART A - SECTION 1

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Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	09/01/2009	09/03/2011		8,200,000	USDLIBBBA3M (1.2872 USD)			(20,127)	(33,189)		(33,189)	17,474				26,990		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	09/02/2009	09/04/2019		50,100,000	USDLIBBBA3M (3.5722 USD)			(409,176)	(851,394)		(851,394)	745,237				732,591		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	09/02/2009	09/04/2024		14,000,000	USDLIBBBA3M (3.8852 USD)			(125,296)	41,071		41,071	249,321				258,411		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	09/14/2009	09/16/2011		23,700,000	USDLIBBBA3M (1.2312 USD)			(54,987)	(96,329)		(96,329)	46,619				81,191		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	09/14/2009	09/16/2012		8,000,000	USDLIBBBA3M (1.8462 USD)			(30,861)	(139,888)		(139,888)	21,338				48,762		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	09/14/2009	09/16/2014		22,000,000	USDLIBBBA3M (2.6782 USD)			(130,628)	(654,528)		(654,528)	149,286				206,199		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	09/14/2009	09/16/2016		7,800,000	USDLIBBBA3M (3.1582 USD)			(55,674)	(208,340)		(208,340)	97,639				91,832		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	09/18/2009	09/22/2011		12,900,000	USDLIBBBA3M (1.3743 USD)			(34,533)	(63,130)		(63,130)	29,794				44,970		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	09/18/2009	09/22/2011		9,300,000	USDLIBBBA3M (1.3743 USD)			(24,896)	(45,512)		(45,512)	21,479				32,421		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	09/18/2009	09/22/2012		7,500,000	USDLIBBBA3M (2.0133 USD)			(32,059)	(150,207)		(150,207)	23,198				45,970		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	09/18/2009	09/22/2014		11,300,000	USDLIBBBA3M (2.8453 USD)			(71,806)	(397,363)		(397,363)	82,275				106,162		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	09/18/2009	09/22/2014		18,200,000	USDLIBBBA3M (2.8453 USD)			(115,652)	(640,000)		(640,000)	132,514				170,987		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	09/18/2009	09/22/2019		8,500,000	USDLIBBBA3M (3.6923 USD)			(72,012)	(216,859)		(216,859)	129,450				124,655		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	09/18/2009	09/22/2024		8,300,000	USDLIBBBA3M (3.9873 USD)			(76,439)	(63,954)		(63,954)	150,647				153,481		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	09/21/2009	09/23/2012		46,500,000	1.9708 USD (USDLIBBBA3M)			193,832	901,794		901,794	(139,085)				285,280		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	09/21/2009	09/23/2014		48,100,000	2.7868 USD (USDLIBBBA3M)			298,625	1,594,828		1,594,828	(343,837)				452,072		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	09/21/2009	09/23/2014		43,000,000	2.7868 USD (USDLIBBBA3M)			266,962	1,425,730		1,425,730	(307,380)				404,139		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	09/21/2009	09/23/2016		32,500,000	3.2658 USD (USDLIBBBA3M)			240,693	1,040,198		1,040,198	(417,340)				383,303		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	09/21/2009	09/23/2011		123,900,000	1.3398 USD (USDLIBBBA3M)			321,016	589,269		589,269	(275,219)				433,158		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	09/21/2009	09/23/2011		25,800,000	1.3398 USD (USDLIBBBA3M)			66,846	122,705		122,705	(57,309)				90,198		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	09/21/2009	09/23/2019		69,800,000	3.6428 USD (USDLIBBBA3M)			582,720	1,520,096		1,520,096	(1,053,852)				1,023,799		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	09/21/2009	09/23/2024		30,700,000	3.9478 USD (USDLIBBBA3M)			279,705	105,649		105,649	(553,676)				567,754		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	09/28/2009	09/30/2012		16,500,000	1.9017 USD (USDLIBBBA3M)			65,950	304,192		304,192	(46,614)				101,880		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	09/28/2009	09/30/2014		10,500,000	2.6767 USD (USDLIBBBA3M)			62,312	307,194		307,194	(72,624)				98,956		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/02/2009	10/06/2019		10,900,000	3.2838 USD (USDLIBBBA3M)			81,250	(63,615)		(63,615)	(153,799)				160,212		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	10/02/2009	10/06/2024		12,300,000	3.6108 USD (USDLIBBBA3M)			101,742	(410,052)		(410,052)	(209,314)				227,772		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	10/02/2009	10/06/2029		12,500,000	3.7158 USD (USDLIBBBA3M)			106,677	(695,633)		(695,633)	(266,873)				270,913		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	10/02/2009	10/06/2039		13,000,000	3.7878 USD (USDLIBBBA3M)			113,284	(1,068,693)		(1,068,693)	(379,451)				349,633		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	10/09/2009	10/13/2011		13,400,000	USDLIBBBA3M (1.3432 USD)			(34,905)	(70,752)		(70,752)	29,013				49,437		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	10/09/2009	10/13/2011		8,300,000	USDLIBBBA3M (1.3432 USD)			(21,620)	(43,824)		(43,824)	17,971				30,621		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	10/19/2009	10/21/2011		10,700,000	USDLIBBBA3M (1.3623 USD)			(28,416)	(59,598)		(59,598)	23,518				40,273		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	10/19/2009	10/21/2012		19,000,000	USDLIBBBA3M (1.9623 USD)			(78,959)	(371,796)		(371,796)	57,739				119,539		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	10/19/2009	10/21/2014		22,500,000	USDLIBBBA3M (2.7473 USD)			(137,660)	(695,250)		(695,250)	164,738				213,783		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/19/2009	10/21/2014		19,000,000	USDLIBBBA3M (2.7473 USD)			(116,247)	(587,100)		(587,100)	139,112				180,528		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	10/19/2009	10/21/2019		21,000,000	USDLIBBBA3M (3.5873 USD)			(172,583)	(352,554)		(352,554)	314,375				309,409		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/19/2009	10/21/2024		13,900,000	USDLIBBBA3M (3.9383 USD)			(126,431)	(25,802)		(25,802)	250,768				257,791		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	10/19/2009	10/21/2029		13,300,000	USDLIBBBA3M (4.0563 USD)			(124,897)	137,637		137,637	299,920				288,571		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	10/19/2009	10/21/2039		13,100,000	USDLIBBBA3M (4.1433 USD)			(125,868)	292,149		292,149	403,824				352,576		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	10/23/2009	10/27/2019		3,700,000	3.6698 USD (USDLIBBBA3M)			31,173	84,706		84,706	(56,185)				54,567		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/23/2009	10/27/2024		5,200,000	4.0178 USD (USDLIBBBA3M)			48,334	53,908		53,908	(95,015)				96,498		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/23/2009	10/27/2029		8,100,000	4.1348 USD (USDLIBBBA3M)			77,659	736		736	(184,780)				175,824		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	10/23/2009	10/27/2039		7,800,000	4.2198 USD (USDLIBBBA3M)			76,440	(73,289)		(73,289)	(243,082)				209,991		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/02/2009	11/04/2014		14,400,000	2.7018 USD (USDLIBBBA3M)			86,421	413,456		413,456	(106,256)				137,556		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	11/02/2009	11/04/2019		16,800,000	3.6108 USD (USDLIBBBA3M)			139,002	302,996		302,996	(253,353)				248,081		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	11/02/2009	11/04/2024		21,000,000	3.9708 USD (USDLIBBBA3M)			192,653	104,219		104,219	(382,022)				390,018		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/02/2009	11/04/2029		27,100,000	4.0908 USD (USDLIBBBA3M)			256,744	(163,020)		(163,020)	(615,885)				588,598		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/02/2009	11/04/2039		26,800,000	4.1768 USD (USDLIBBBA3M)			259,664	(451,261)		(451,261)	(831,659)				721,785		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	11/02/2009	11/04/2011		16,700,000	1.2728 USD (USDLIBBBA3M)			40,563	88,972		88,972	(32,689)				64,978		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	11/02/2009	11/04/2012		43,000,000	1.8798 USD (USDLIBBBA3M)			169,697	787,518		787,518	(124,407)				273,838		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/02/2009	11/04/2014		34,000,000	2.7018 USD (USDLIBBBA3M)			204,049	976,216		976,216	(250,882)				324,785		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	11/06/2009	11/10/2011		11,100,000	USDLIBBBA3M (1.1942 USD)			(24,806)	(55,307)		(55,307)	19,420				43,779		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	11/06/2009	11/10/2012		17,400,000	USDLIBBBA3M (1.8172 USD)			(65,986)	(302,641)		(302,641)	48,012				111,377		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	11/06/2009	11/10/2014		16,800,000	USDLIBBBA3M (2.6772 USD)			(99,831)	(464,771)		(464,771)	123,775				160,848		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/06/2009	11/10/2011		7,600,000	USDLIBBBA3M (1.1942 USD)			(16,984)	(37,868)		(37,868)	13,296				29,975		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	11/06/2009	11/10/2014		16,700,000	USDLIBBBA3M (2.6772 USD)			(99,236)	(462,004)		(462,004)	123,038				159,890		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	11/06/2009	11/10/2019		17,800,000	USDLIBBBA3M (3.6742 USD)			(150,139)	(404,583)		(404,583)	271,312				263,098		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/06/2009	11/10/2024		13,600,000	USDLIBBBA3M (4.0692 USD)			(128,143)	(211,848)		(211,848)	251,294				252,736		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/06/2009	11/10/2029		13,600,000	USDLIBBBA3M (4.2042 USD)			(132,733)	(124,287)		(124,287)	314,219				295,515		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/06/2009	11/10/2039		12,800,000	USDLIBBBA3M (4.3012 USD)			(128,029)	(53,721)		(53,721)	404,253				344,832		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	11/20/2009	11/24/2011		7,600,000	USDLIBBBA3M (1.0483 USD)			(14,301)	(32,966)		(32,966)	10,359				30,897		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	11/20/2009	11/24/2019		8,700,000	3.4737 USD (USDLIBBBA3M)			69,123	60,432		60,432	(128,069)				128,879		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/20/2009	11/24/2024		8,100,000	3.9077 USD (USDLIBBBA3M)			73,144	(18,539)		(18,539)	(145,994)				150,738		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/20/2009	11/24/2029		12,900,000	4.0727 USD (USDLIBBBA3M)			121,811	(110,913)		(110,913)	(292,759)				280,594		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	11/20/2009	11/24/2039		12,300,000	4.1827 USD (USDLIBBBA3M)			119,527	(195,280)		(195,280)	(382,320)				331,584		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	11/20/2009	11/24/2011		8,300,000	USDLIBBBA3M (1.0483 USD)			(15,618)	(36,003)		(36,003)	11,314				33,743		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	11/20/2009	11/24/2012		6,900,000	USDLIBBBA3M (1.6403 USD)			(23,196)	(100,468)		(100,468)	16,381				44,688		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	11/23/2009	11/25/2011		28,000,000	1.0668 USD (USDLIBBBA3M)			53,898	124,826		124,826	(39,305)				114,071		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	11/23/2009	11/25/2014		15,900,000	2.5298 USD (USDLIBBBA3M)			88,760	348,267		348,267	(113,911)				153,093		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	12/01/2009	12/03/2019		12,400,000	3.3767 USD (USDLIBBBA3M)			95,211	(9,223)		(9,223)	(178,946)				183,951		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/01/2009	12/03/2024		12,600,000	3.8237 USD (USDLIBBBA3M)			110,827	(146,203)		(146,203)	(223,671)				234,693		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/01/2009	12/03/2029		17,100,000	3.9917 USD (USDLIBBBA3M)			157,590	(333,620)		(333,620)	(383,053)				372,195		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/01/2009	12/03/2039		16,800,000	4.1077 USD (USDLIBBBA3M)			159,697	(480,228)		(480,228)	(516,236)				453,090		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	12/04/2009	12/08/2011		6,200,000	USDLIBBBA3M (1.2153 USD)			(14,109)	(35,321)		(35,321)	10,629				25,936		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	12/04/2009	12/08/2014		8,700,000	USDLIBBBA3M (2.6233 USD)			(50,422)	(215,550)		(215,550)	65,199				84,175		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	12/04/2009	12/08/2019		14,600,000	USDLIBBBA3M (3.6223 USD)			(121,079)	(262,999)		(262,999)	220,504				216,758		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/04/2009	12/08/2024		11,300,000	USDLIBBBA3M (4.0423 USD)			(105,577)	(137,522)		(137,522)	208,082				210,584		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	12/04/2009	12/08/2029		11,800,000	USDLIBBBA3M (4.1873 USD)			(114,526)	(78,808)		(78,808)	272,285				256,931		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/04/2009	12/08/2039		11,500,000	USDLIBBBA3M (4.2642 USD)			(113,825)	24,287		24,287	361,501				310,225		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	12/11/2009	12/15/2014		8,600,000	USDLIBBBA3M (2.6082 USD)			(49,561)	(206,361)		(206,361)	64,737				83,423		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	12/11/2009	12/15/2014		9,000,000	USDLIBBBA3M (2.6082 USD)			(51,866)	(215,959)		(215,959)	67,748				87,303		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	12/11/2009	12/15/2019		10,600,000	USDLIBBBA3M (3.6562 USD)			(88,858)	(216,891)		(216,891)	161,158				157,546		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	12/11/2009	12/15/2024		5,100,000	USDLIBBBA3M (4.0912 USD)			(48,299)	(88,823)		(88,823)	94,721				95,109		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	12/18/2009	12/22/2019		5,400,000	3.6667 USD (USDLIBBBA3M)			45,403	113,671		113,671	(82,416)				80,347		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/18/2009	12/22/2024		5,100,000	4.0867 USD (USDLIBBBA3M)			48,236	85,513		85,513	(94,827)				95,175		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/18/2009	12/22/2029		4,500,000	4.2147 USD (USDLIBBBA3M)			44,001	46,063		46,063	(104,495)				98,082		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	12/18/2009	12/22/2039		4,500,000	4.2927 USD (USDLIBBBA3M)			44,879	11,973		11,973	(142,258)				121,473		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	12/30/2009	01/04/2012		8,700,000	USDLIBBBA3M (1.3853 USD)			(23,553)	(65,356)		(65,356)	17,797				38,295		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/30/2009	01/04/2012		5,000,000	USDLIBBBA3M (1.3853 USD)			(13,536)	(37,561)		(37,561)	10,228				22,009		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	12/30/2009	01/04/2015		16,300,000	USDLIBBBA3M (2.9333 USD)			(107,210)	(572,272)		(572,272)	137,627				159,279		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	12/30/2009	01/04/2015		19,200,000	USDLIBBBA3M (2.9333 USD)			(126,284)	(674,087)		(674,087)	162,113				187,617		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	12/30/2009	01/04/2020		5,000,000	USDLIBBBA3M (3.9353 USD)			(45,411)	(207,841)		(207,841)	79,445				74,547		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/30/2009	01/04/2020		26,200,000	USDLIBBBA3M (3.9353 USD)			(237,956)	(1,089,085)		(1,089,085)	416,292				390,628		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/30/2009	01/04/2025		21,200,000	USDLIBBBA3M (4.3323 USD)			(213,586)	(922,084)		(922,084)	407,762				396,143		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/30/2009	01/04/2030		22,500,000	USDLIBBBA3M (4.4423 USD)			(232,870)	(917,850)		(917,850)	537,846				490,878		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	12/30/2009	01/04/2040		6,200,000	USDLIBBBA3M (4.5033 USD)			(65,114)	(237,655)		(237,655)	201,300				167,467		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	12/30/2009	01/04/2040		21,400,000	USDLIBBBA3M (4.5033 USD)			(224,749)	(820,293)		(820,293)	694,808				578,031		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	12/30/2009	01/04/2013		17,400,000	USDLIBBBA3M (2.0273 USD)			(75,034)	(369,572)		(369,572)	59,652				116,452		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	01/05/2010	01/07/2012		17,500,000	1.3038 USD (USDLIBBBA3M)			43,831	122,358		122,358	(31,796)				77,443		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	01/05/2010	01/07/2015		15,500,000	2.8538 USD (USDLIBBBA3M)			98,884	497,288		497,288	(129,496)				151,626		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	01/05/2010	01/07/2015		36,000,000	2.8538 USD (USDLIBBBA3M)			229,666	1,154,992		1,154,992	(300,765)				352,165		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	01/05/2010	01/07/2020		7,500,000	3.8778 USD (USDLIBBBA3M)			67,047	277,561		277,561	(118,696)				111,873		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	01/05/2010	01/07/2020		31,500,000	3.8778 USD (USDLIBBBA3M)			281,598	1,165,756		1,165,756	(498,524)				469,868		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	01/05/2010	01/07/2025		16,600,000	4.2798 USD (USDLIBBBA3M)			165,081	624,987		624,987	(318,263)				310,280		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	01/05/2010	01/07/2030		5,800,000	4.3988 USD (USDLIBBBA3M)			59,404	202,164		202,164	(138,336)				126,565		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	01/05/2010	01/07/2030		8,200,000	4.3988 USD (USDLIBBBA3M)			83,985	285,818		285,818	(195,579)				178,937		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	01/05/2010	01/07/2017		13,100,000	3.4148 USD (USDLIBBBA3M)			101,946	478,353		478,353	(178,186)				158,536		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	01/11/2010	01/13/2012		9,200,000	USDLIBBBA3M (1.2222 USD)			(21,182)	(59,066)		(59,066)	14,781				41,144		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	01/11/2010	01/13/2012		6,000,000	USDLIBBBA3M (1.2222 USD)			(13,814)	(38,521)		(38,521)	9,640				26,833		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	01/11/2010	01/13/2015		8,700,000	USDLIBBBA3M (2.8502 USD)			(55,440)	(276,371)		(276,371)	73,167				85,292		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	01/11/2010	01/13/2015		8,700,000	USDLIBBBA3M (2.8502 USD)			(55,440)	(276,371)		(276,371)	73,167				85,292		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	01/11/2010	01/13/2020		4,500,000	USDLIBBBA3M (3.9162 USD)			(40,668)	(179,416)		(179,416)	71,652				67,187		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	01/11/2010	01/13/2030		5,000,000	USDLIBBBA3M (4.4792 USD)			(52,224)	(228,253)		(228,253)	120,674				109,156		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	01/11/2010	01/13/2040		5,000,000	USDLIBBBA3M (4.5742 USD)			(53,412)	(251,342)		(251,342)	164,478				135,112		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	01/11/2010	01/13/2013		15,400,000	USDLIBBBA3M (1.8882 USD)			(61,097)	(289,178)		(289,178)	48,192				103,784		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	01/22/2010	01/26/2015		16,700,000	2.6608 USD (USDLIBBBA3M)			98,603	406,226		406,226	(135,017)				164,488		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	01/22/2010	01/26/2015		10,900,000	2.6608 USD (USDLIBBBA3M)			64,358	265,142		265,142	(88,125)				107,360		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	01/22/2010	01/26/2020		21,900,000	3.7118 USD (USDLIBBBA3M)			186,848	516,452		516,452	(336,528)				327,637		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	01/22/2010	01/26/2025		20,100,000	4.1448 USD (USDLIBBBA3M)			193,249	452,234		452,234	(377,990)				376,409		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	01/22/2010	01/26/2030		28,700,000	4.2968 USD (USDLIBBBA3M)			286,839	602,275		602,275	(676,171)				627,146		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	01/22/2010	01/26/2040		27,100,000	4.3978 USD (USDLIBBBA3M)			277,690	551,352		551,352	(870,996)				732,759		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	01/22/2010	01/26/2013		16,200,000	1.7288 USD (USDLIBBBA3M)			57,905	256,910		256,910	(45,508)				110,255		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Bank of America Corp	01/05/2011	01/07/2014		10,900,000	USDLIBBBA3M (1.3913 USD)			(27,684)	954		954	954				91,422		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	01/05/2011	01/07/2021		7,100,000	3.4837 USD (USDLIBBBA3M)			52,697	(35,110)		(35,110)	(35,110)				111,792		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	01/05/2011	01/07/2026		8,000,000	3.9677 USD (USDLIBBBA3M)			68,411	(30,370)		(30,370)	(30,370)				154,862		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	01/05/2011	01/07/2016		7,300,000	USDLIBBBA3M (2.2803 USD)			(33,683)	38,706		38,706	38,706				80,314		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	01/05/2011	01/07/2013		6,900,000	USDLIBBBA3M (0.9053 USD)			(9,700)	(10,644)		(10,644)	(10,644)				46,287		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	01/05/2011	01/07/2013		8,200,000	USDLIBBBA3M (0.9053 USD)			(11,528)	(12,649)		(12,649)	(12,649)				55,007		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	01/05/2011	01/07/2041		14,700,000	4.2697 USD (USDLIBBBA3M)			136,064	(39,871)		(39,871)	(39,871)				403,971		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	01/05/2011	01/07/2031		17,600,000	4.1457 USD (USDLIBBBA3M)			157,815	(45,770)		(45,770)	(45,770)				394,149		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	01/14/2011	01/18/2016		45,500,000	USDLIBBBA3M (2.1543 USD)			(170,796)	530,066		530,066	530,066				502,163		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	01/14/2011	01/19/2026		47,100,000	3.8717 USD (USDLIBBBA3M)			340,828	(713,658)		(713,658)	(713,658)				912,763		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	01/14/2011	01/20/2031		31,800,000	4.0647 USD (USDLIBBBA3M)			242,559	(445,565)		(445,565)	(445,565)				712,796		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	01/14/2011	01/18/2041		34,200,000	USDLIBBBA3M (4.2103 USD)			(270,962)	444,522		444,522	444,522				940,327		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	01/14/2011	01/20/2031		25,100,000	USDLIBBBA3M (4.0643 USD)			(191,433)	353,084		353,084	353,084				562,616		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	01/14/2011	01/18/2013		31,600,000	0.8097 USD (USDLIBBBA3M)			32,460	(14,831)		(14,831)	(14,831)				213,771		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	01/14/2011	01/18/2013		26,600,000	0.8097 USD (USDLIBBBA3M)			27,324	(12,485)		(12,485)	(12,485)				179,946		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	01/14/2011	01/20/2014		73,900,000	USDLIBBBA3M (1.2753 USD)			(145,682)	285,705		285,705	285,705				623,788		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	01/14/2011	01/18/2021		26,100,000	USDLIBBBA3M (3.3933 USD)			(163,547)	339,887		339,887	339,887				411,587		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	01/14/2011	01/19/2026		24,600,000	USDLIBBBA3M (3.8783 USD)			(178,341)	354,003		354,003	354,003				476,730		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	01/14/2011	01/18/2021		16,100,000	USDLIBBBA3M (3.3983 USD)			(101,049)	202,817		202,817	202,817				253,891		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	01/14/2011	01/18/2013		14,400,000	USDLIBBBA3M (0.8053 USD)			(14,663)	7,889		7,889	7,889				97,415		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	01/14/2011	01/18/2013		35,100,000	USDLIBBBA3M (0.8053 USD)			(35,742)	19,229		19,229	19,229				237,448		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	01/14/2011	01/19/2026		8,900,000	USDLIBBBA3M (3.8973 USD)			(64,865)	108,560		108,560	108,560				172,475		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas	01/14/2011	01/18/2016		19,300,000	USDLIBBBA3M (2.1543 USD)			(72,448)	224,841		224,841	224,841				213,006		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	01/19/2011	01/21/2016		3,000,000	USDLIBBBA3M (2.1552 USD)			(10,804)	35,029		35,029	35,029				33,138		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	01/24/2011	01/26/2021		14,100,000	USDLIBBBA3M (3.4793 USD)			(80,860)	82,949		82,949	82,949				222,600		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	01/24/2011	01/26/2026		7,500,000	USDLIBBBA3M (3.9643 USD)			(49,578)	34,057		34,057	34,057				145,438		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	01/24/2011	01/26/2016		12,800,000	USDLIBBBA3M (2.2383 USD)			(44,724)	103,436		103,436	103,436				141,590		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	01/26/2011	01/28/2013		33,000,000	0.8377 USD (USDLIBBBA3M)			30,799	(9,785)		(9,785)	(9,785)				224,929		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	01/26/2011	01/28/2021		14,200,000	3.4907 USD (USDLIBBBA3M)			79,180	(70,488)		(70,488)	(70,488)				224,241		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	01/26/2011	01/28/2026		13,400,000	3.9817 USD (USDLIBBBA3M)			86,233	(34,314)		(34,314)	(34,314)				259,898		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs Intl Ltd	01/26/2011	01/28/2016		22,300,000	2.2377 USD (USDLIBBBA3M)			75,448	(182,791)		(182,791)	(182,791)				246,816		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	01/26/2011	01/28/2031		13,000,000	4.1657 USD (USDLIBBBA3M)			87,845	158		158	158				291,556		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	01/26/2011	01/28/2041		28,100,000	4.2937 USD (USDLIBBBA3M)			196,175	38,442		38,442	38,442				772,963		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	02/03/2011	02/08/2016		16,000,000	USDLIBBBA3M (2.3963 USD)			(50,197)	22,448		22,448	22,448				177,639		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	02/03/2011	02/07/2013		17,400,000	USDLIBBBA3M (0.9103 USD)			(15,805)	(12,225)		(12,225)	(12,225)				119,482		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	02/03/2011	02/09/2026		11,900,000	USDLIBBBA3M (4.1343 USD)			(68,357)	(175,481)		(175,481)	(175,481)				231,060		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	02/03/2011	02/08/2021		15,100,000	USDLIBBBA3M (3.6553 USD)			(75,890)	(130,894)		(130,894)	(130,894)				238,818		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	02/03/2011	02/07/2031		8,300,000	USDLIBBBA3M (4.3083 USD)			(49,844)	(163,125)		(163,125)	(163,125)				186,275		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	02/07/2011	02/09/2016		7,600,000	USDLIBBBA3M (2.5313 USD)			(24,429)	(36,486)		(36,486)	(36,486)				84,402		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	02/07/2011	02/09/2018		9,000,000	USDLIBBBA3M (3.2033 USD)			(37,665)	(94,280)		(94,280)	(94,280)				118,751		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	02/07/2011	02/09/2021		8,700,000	USDLIBBBA3M (3.7813 USD)			(43,673)	(168,623)		(168,623)	(168,623)				137,616		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	02/07/2011	02/11/2041		7,900,000	USDLIBBBA3M (4.5073 USD)			(47,942)	(300,026)		(300,026)	(300,026)				217,449		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	02/08/2011	02/10/2021		20,800,000	3.7507 USD (USDLIBBBA3M)			101,507	348,099		348,099	348,099				329,060		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	02/08/2011	02/10/2016		32,800,000	2.5267 USD (USDLIBBBA3M)			103,194	149,122		149,122	149,122				364,365		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	02/08/2011	02/10/2026		21,300,000	4.1957 USD (USDLIBBBA3M)			117,375	464,615		464,615	464,615				413,617		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	02/08/2011	02/10/2031		26,100,000	4.3497 USD (USDLIBBBA3M)			149,520	662,001		662,001	662,001				585,879		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	02/08/2011	02/10/2016		11,500,000	USDLIBBBA3M (2.5283 USD)			(36,207)	(53,137)		(53,137)	(53,137)				127,750		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	02/08/2011	02/10/2021		9,400,000	USDLIBBBA3M (3.7423 USD)			(45,762)	(150,569)		(150,569)	(150,569)				148,710		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	02/08/2011	02/10/2026		16,500,000	USDLIBBBA3M (4.1923 USD)			(90,845)	(353,423)		(353,423)	(353,423)				320,407		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	02/08/2011	02/11/2041		10,300,000	USDLIBBBA3M (4.4613 USD)			(60,634)	(309,441)		(309,441)	(309,441)				283,510		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	02/08/2011	02/10/2031		14,100,000	USDLIBBBA3M (4.3493 USD)			(80,767)	(356,848)		(356,848)	(356,848)				316,509		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	02/14/2011	02/19/2013		100,000,000	USDLIBBBA3M (1.0502 USD)			(92,897)	(298,452)		(298,452)	(298,452)				692,720		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	02/14/2011	02/16/2016		172,000,000	USDLIBBBA3M (2.5692 USD)			(486,368)	(1,085,951)		(1,085,951)	(1,085,951)				1,913,916		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	BNP Paribas	02/14/2011	02/18/2014		75,900,000	USDLIBBBA3M (1.6262 USD)			(125,157)	(358,485)		(358,485)	(358,485)				649,661		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	02/14/2011	02/19/2013		185,200,000	USDLIBBBA3M (1.0472 USD)			(171,351)	(542,353)		(542,353)	(542,353)				1,282,918		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs Intl Ltd	02/14/2011	02/16/2018		40,100,000	USDLIBBBA3M (3.2032 USD)			(145,171)	(410,225)		(410,225)	(410,225)				529,841		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPM Chase Bk	02/14/2011	02/19/2013		31,200,000	1.0468 USD (USDLIBBBA3M)			28,851	91,135		91,135	91,135				216,129		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	02/14/2011	02/16/2026		100,000,000	USDLIBBBA3M (4.1762 USD)			(483,647)	(1,947,441)		(1,947,441)	(1,947,441)				1,942,936		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	BNP Paribas	02/14/2011	02/16/2026		100,000,000	USDLIBBBA3M (4.1762 USD)			(483,647)	(1,947,441)		(1,947,441)	(1,947,441)				1,942,936		005

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	BNP Paribas	02/14/2011	02/16/2026		100,000,000	USDLIBBBA3M (4.1862 USD)			(484,897)	(2,063,231)		(2,063,231)	(2,063,231)				1,942,936		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	02/14/2011	02/16/2026		100,000,000	USDLIBBBA3M (4.1922 USD)			(485,647)	(2,132,705)		(2,132,705)	(2,132,705)				1,942,936		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs Intl Ltd	02/14/2011	02/16/2026		49,700,000	USDLIBBBA3M (4.1792 USD)			(240,559)	(985,142)		(985,142)	(985,142)				965,639		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	02/14/2011	02/16/2026		100,000,000	USDLIBBBA3M (4.1832 USD)			(484,522)	(2,028,494)		(2,028,494)	(2,028,494)				1,942,936		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	02/14/2011	02/18/2026		11,500,000	USDLIBBBA3M (4.1822 USD)			(55,706)	(231,945)		(231,945)	(231,945)				223,479		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	02/14/2011	02/18/2026		88,500,000	USDLIBBBA3M (4.1822 USD)			(428,692)	(1,784,970)		(1,784,970)	(1,784,970)				1,719,815		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	02/14/2011	02/17/2031		75,000,000	USDLIBBBA3M (4.3382 USD)			(377,923)	(1,780,529)		(1,780,529)	(1,780,529)				1,684,372		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	02/14/2011	02/17/2031		75,000,000	USDLIBBBA3M (4.3412 USD)			(378,204)	(1,811,868)		(1,811,868)	(1,811,868)				1,684,372		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	BNP Paribas	02/14/2011	02/17/2031		75,000,000	USDLIBBBA3M (4.3432 USD)			(378,392)	(1,832,760)		(1,832,760)	(1,832,760)				1,684,372		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	02/14/2011	02/18/2031		32,600,000	USDLIBBBA3M (4.3482 USD)			(164,678)	(819,343)		(819,343)	(819,343)				732,191		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	02/14/2011	02/18/2031		2,900,000	USDLIBBBA3M (4.3482 USD)			(14,649)	(72,886)		(72,886)	(72,886)				65,134		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	02/14/2011	02/18/2031		72,100,000	USDLIBBBA3M (4.3482 USD)			(364,211)	(1,812,105)		(1,812,105)	(1,812,105)				1,619,355		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	02/14/2011	02/18/2041		44,500,000	USDLIBBBA3M (4.4522 USD)			(230,576)	(1,267,868)		(1,267,868)	(1,267,868)				1,225,266		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	02/14/2011	02/16/2021		100,000,000	USDLIBBBA3M (3.7392 USD)			(429,022)	(1,563,007)		(1,563,007)	(1,563,007)				1,583,333		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	02/14/2011	02/16/2021		46,500,000	USDLIBBBA3M (3.7352 USD)			(199,263)	(710,888)		(710,888)	(710,888)				736,250		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	02/14/2011	02/16/2021		100,000,000	USDLIBBBA3M (3.7362 USD)			(428,647)	(1,537,345)		(1,537,345)	(1,537,345)				1,583,333		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	02/18/2011	02/24/2014		14,700,000	USDLIBBBA3M (1.5402 USD)			(19,663)	(30,315)		(30,315)	(30,315)				126,181		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	02/18/2011	02/22/2016		8,600,000	USDLIBBBA3M (2.4882 USD)			(20,336)	(19,896)		(19,896)	(19,896)				95,857		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	02/18/2011	02/22/2016		10,700,000	USDLIBBBA3M (2.4882 USD)			(25,302)	(24,755)		(24,755)	(24,755)				119,264		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	02/18/2011	02/22/2013		17,000,000	USDLIBBBA3M (0.9622 USD)			(12,095)	(21,288)		(21,288)	(21,288)				118,018		005

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1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	02/18/2011	02/22/2013		8,700,000	USDLIBBBA3M (0.9622 USD)			(6,190)	(10,894)		(10,894)	(10,894)				60,397		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	02/18/2011	02/24/2031		14,300,000	4.3228 USD (USDLIBBBA3M)			62,235	308,418		308,418	308,418				321,308		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	02/18/2011	02/22/2041		14,100,000	4.4468 USD (USDLIBBBA3M)			63,259	388,684		388,684	388,684				388,302		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	02/23/2011	02/25/2013		13,500,000	0.9028 USD (USDLIBBBA3M)			8,099	610		610	610				93,922		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	02/23/2011	02/25/2026		23,500,000	4.0218 USD (USDLIBBBA3M)			87,395	33,771		33,771	33,771				456,968		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	02/23/2011	02/25/2031		20,800,000	4.2028 USD (USDLIBBBA3M)			81,119	99,997		99,997	99,997				467,390		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	02/23/2011	02/25/2016		8,400,000	2.3498 USD (USDLIBBBA3M)			17,194	(35,959)		(35,959)	(35,959)				93,706		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	02/23/2011	02/25/2021		22,500,000	3.5518 USD (USDLIBBBA3M)			73,101	(15,045)		(15,045)	(15,045)				356,694		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	02/23/2011	02/25/2041		18,500,000	4.3368 USD (USDLIBBBA3M)			74,628	158,444		158,444	158,444				509,544		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	JPM Chase Bk	02/23/2011	02/25/2014		9,000,000	1.4358 USD (USDLIBBBA3M)			10,197	(8,670)		(8,670)	(8,670)				77,290		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	03/02/2011	03/04/2026		11,500,000	4.0367 USD (USDLIBBBA3M)			32,048	37,232		37,232	37,232				223,766		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	03/02/2011	03/04/2013		13,900,000	USDLIBBBA3M (0.8753 USD)			(5,779)	8,532		8,532	8,532				97,190		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	03/02/2011	03/04/2021		11,000,000	3.5807 USD (USDLIBBBA3M)			26,893	19,979		19,979	19,979				174,552		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	03/02/2011	03/04/2031		18,300,000	4.2057 USD (USDLIBBBA3M)			53,318	97,760		97,760	97,760				411,411		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	03/02/2011	03/04/2041		17,200,000	4.3297 USD (USDLIBBBA3M)			51,713	128,733		128,733	128,733				473,890		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	03/03/2011	03/07/2031		51,500,000	USDLIBBBA3M (4.2683 USD)			(135,476)	(723,911)		(723,911)	(723,911)				1,158,035		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	03/03/2011	03/08/2021		40,200,000	USDLIBBBA3M (3.6583 USD)			(89,402)	(336,902)		(336,902)	(336,902)				638,261		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	03/03/2011	03/09/2026		37,800,000	USDLIBBBA3M (4.0953 USD)			(95,077)	(376,408)		(376,408)	(376,408)				735,847		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	03/03/2011	03/07/2041		49,600,000	USDLIBBBA3M (4.3903 USD)			(134,512)	(889,535)		(889,535)	(889,535)				1,366,753		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	03/07/2011	03/09/2026		14,600,000	USDLIBBBA3M (4.0853 USD)			(33,563)	(128,577)		(128,577)	(128,577)				284,216		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	03/07/2011	03/10/2031		13,100,000	USDLIBBBA3M (4.2513 USD)			(31,444)	(152,881)		(152,881)	(152,881)				294,629		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	03/07/2011	03/11/2041		12,100,000	USDLIBBBA3M (4.3823 USD)			(30,012)	(200,286)		(200,286)	(200,286)				333,483		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas	03/07/2011	03/09/2016		15,400,000	USDLIBBBA3M (2.3983 USD)			(19,526)	37,580		37,580	37,580				172,416		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas	03/07/2011	03/09/2021		19,000,000	USDLIBBBA3M (3.6203 USD)			(38,279)	(96,779)		(96,779)	(96,779)				301,707		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	03/10/2011	03/15/2021		14,500,000	3.5038 USD (USDLIBBBA3M)			21,747	(73,670)		(73,670)	(73,670)				230,440		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	03/10/2011	03/14/2041		14,200,000	4.3018 USD (USDLIBBBA3M)			26,649	38,008		38,008	38,008				391,413		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas	03/10/2011	03/16/2026		13,400,000	3.9878 USD (USDLIBBBA3M)			23,160	(35,208)		(35,208)	(35,208)				261,023		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas	03/10/2011	03/14/2031		16,400,000	4.1658 USD (USDLIBBBA3M)			29,724	(4,527)		(4,527)	(4,527)				368,949		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	03/15/2011	03/17/2013		16,400,000	0.7708 USD (USDLIBBBA3M)			2,804	(49,742)		(49,742)	(49,742)				115,724		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	03/15/2011	03/17/2014		13,400,000	1.2578 USD (USDLIBBBA3M)			4,829	(91,610)		(91,610)	(91,610)				116,155		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	03/15/2011	03/17/2021		32,800,000	3.4108 USD (USDLIBBBA3M)			39,284	(431,012)		(431,012)	(431,012)				521,415		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	03/15/2011	03/17/2026		32,100,000	3.9168 USD (USDLIBBBA3M)			44,762	(349,495)		(349,495)	(349,495)				625,344		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	03/15/2011	03/17/2031		37,400,000	4.1078 USD (USDLIBBBA3M)			54,930	(313,750)		(313,750)	(313,750)				841,558		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	03/15/2011	03/17/2041		35,800,000	4.2538 USD (USDLIBBBA3M)			54,627	(194,574)		(194,574)	(194,574)				986,938		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	03/15/2011	03/18/2013		8,800,000	USDLIBBBA3M (0.7972 USD)			(1,595)	22,167		22,167	22,167				62,139		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	03/15/2011	03/17/2016		12,300,000	2.1548 USD (USDLIBBBA3M)			8,724	(175,421)		(175,421)	(175,421)				138,014		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	03/15/2011	03/17/2016		16,200,000	2.1548 USD (USDLIBBBA3M)			11,489	(231,042)		(231,042)	(231,042)				181,774		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	03/21/2011	03/25/2013		13,800,000	USDLIBBBA3M (0.8432 USD)			(1,520)	25,832		25,832	25,832				97,919		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/21/2011	03/25/2041		17,400,000	4.2258 USD (USDLIBBBA3M)			14,996	(182,538)		(182,538)	(182,538)				479,860		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/21/2011	03/23/2016		29,200,000	USDLIBBBA3M (2.2482 USD)			(12,333)	296,085		296,085	296,085				328,184		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/21/2011	03/23/2021		14,800,000	3.4448 USD (USDLIBBBA3M)			10,186	(154,228)		(154,228)	(154,228)				235,467		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/21/2011	03/23/2026		14,100,000	3.9208 USD (USDLIBBBA3M)			11,196	(148,970)		(148,970)	(148,970)				274,834		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/21/2011	03/24/2031		18,400,000	4.0968 USD (USDLIBBBA3M)			15,330	(184,314)		(184,314)	(184,314)				414,227		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	03/28/2011	03/30/2026		12,800,000	USDLIBBBA3M (4.0273 USD)			(1,214)	(23,024)		(23,024)	(23,024)				249,655		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	03/28/2011	04/01/2013		10,800,000	USDLIBBBA3M (0.9713 USD)			(107)	(6,438)		(6,438)	(6,438)				77,001		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	03/28/2011	03/30/2016		22,200,000	USDLIBBBA3M (2.4293 USD)			(1,119)	38,549		38,549	38,549				249,990		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	03/28/2011	03/30/2021		17,500,000	USDLIBBBA3M (3.5843 USD)			(1,444)	(26,535)		(26,535)	(26,535)				278,691		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	03/28/2011	04/01/2013		51,900,000	0.9717 USD (USDLIBBBA3M)			516	31,348		31,348	31,348				370,034		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	03/28/2011	03/30/2021		26,400,000	USDLIBBBA3M (3.5723 USD)			(2,169)	(12,661)		(12,661)	(12,661)				420,425		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	03/28/2011	03/30/2026		34,500,000	USDLIBBBA3M (4.0163 USD)			(3,261)	(17,869)		(17,869)	(17,869)				672,897		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	03/28/2011	03/31/2031		55,400,000	USDLIBBBA3M (4.1773 USD)			(5,484)	(67,922)		(67,922)	(67,922)				1,247,782		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	03/28/2011	03/30/2041		54,500,000	USDLIBBBA3M (4.2933 USD)			(5,570)	(70,391)		(70,391)	(70,391)				1,503,353		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	03/28/2011	03/30/2016		44,400,000	2.4167 USD (USDLIBBBA3M)			2,223	(103,742)		(103,742)	(103,742)				499,979		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	BNP Paribas	03/31/2011	04/04/2014		7,600,000	USDLIBBBA3M (1.4923 USD)				6,645		6,645	6,645				66,425		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas	03/31/2011	04/04/2026		13,000,000	USDLIBBBA3M (3.9653 USD)				77,152		77,152	77,152				253,671		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas	03/31/2011	04/04/2031		16,900,000	USDLIBBBA3M (4.1303 USD)				96,499		96,499	96,499				380,745		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas	03/31/2011	04/04/2041		17,100,000	USDLIBBBA3M (4.2543 USD)				100,606		100,606	100,606				471,802		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	03/31/2011	04/04/2016		8,300,000	USDLIBBBA3M (2.3833 USD)				36,066		36,066	36,066				93,592		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	03/31/2011	04/04/2016		6,600,000	USDLIBBBA3M (2.3833 USD)				28,679		28,679	28,679				74,423		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	03/31/2011	04/04/2021		13,500,000	USDLIBBBA3M (3.5173 USD)				64,903		64,903	64,903				215,137		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	02/01/2010	02/03/2015		17,800,000	2.6917 USD (USDLIBBBA3M)			106,364	446,293		446,293	(147,345)				175,824		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	02/01/2010	02/03/2015		8,000,000	2.6917 USD (USDLIBBBA3M)			47,804	200,581		200,581	(66,222)				79,022		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	02/01/2010	02/03/2020		12,100,000	3.7717 USD (USDLIBBBA3M)			104,974	337,944		337,944	(188,301)				181,248		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	02/01/2010	02/03/2025		16,400,000	4.2107 USD (USDLIBBBA3M)			160,277	483,284		483,284	(312,448)				307,363		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	02/01/2010	02/03/2030		21,100,000	4.3617 USD (USDLIBBBA3M)			214,176	622,653		622,653	(502,780)				461,341		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	02/01/2010	02/03/2040		20,300,000	4.4567 USD (USDLIBBBA3M)			210,877	611,624		611,624	(658,819)				549,102		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	02/01/2010	02/03/2012		21,600,000	1.1337 USD (USDLIBBBA3M)			44,939	128,943		128,943	(28,902)				100,058		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	02/01/2010	02/03/2013		26,900,000	1.7537 USD (USDLIBBBA3M)			97,661	435,896		435,896	(78,475)				184,172		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	02/01/2010	02/03/2017		8,300,000	3.2767 USD (USDLIBBBA3M)			61,736	233,036		233,036	(109,872)				101,088		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	02/02/2010	02/04/2013		13,600,000	USDLIBBBA3M (1.7512 USD)			(49,299)	(219,494)		(219,494)	39,646				93,182		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	02/02/2010	02/04/2015		17,200,000	USDLIBBBA3M (2.6782 USD)			(102,210)	(421,876)		(421,876)	142,030				169,957		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	02/03/2010	02/05/2020		19,400,000	USDLIBBBA3M (3.7933 USD)			(169,405)	(574,059)		(574,059)	302,655				290,685		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	02/05/2010	02/09/2013		23,100,000	1.6618 USD (USDLIBBBA3M)			78,611	334,311		334,311	(62,952)				158,856		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	02/05/2010	02/09/2015		27,500,000	2.5728 USD (USDLIBBBA3M)			156,216	562,058		562,058	(220,212)				272,217		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	02/05/2010	02/09/2025		4,300,000	4.1088 USD (USDLIBBBA3M)			40,938	78,103		78,103	(80,474)				80,637		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	02/05/2010	02/09/2030		6,300,000	4.2618 USD (USDLIBBBA3M)			62,389	100,962		100,962	(147,831)				137,806		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	02/05/2010	02/09/2040		5,900,000	4.3658 USD (USDLIBBBA3M)			59,962	87,012		87,012	(188,881)				159,637		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	02/12/2010	02/16/2012		8,800,000	USDLIBBBA3M (1.1202 USD)			(18,069)	(53,099)		(53,099)	11,209				41,613		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	02/12/2010	02/16/2015		8,300,000	USDLIBBBA3M (2.6672 USD)			(49,143)	(196,681)		(196,681)	69,189				82,364		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	02/12/2010	02/16/2015		10,300,000	USDLIBBBA3M (2.6672 USD)			(60,985)	(244,073)		(244,073)	85,862				102,210		005

STATEMENT AS OF MARCH 31, 2011 OF THE NATIONWIDE LIFE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	02/12/2010	02/16/2020		9,000,000	USDLIBBBA3M (3.7852 USD)			(78,443)	(258,007)		(258,007)	140,026				135,083		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	02/12/2010	02/16/2025		2,600,000	USDLIBBBA3M (4.2452 USD)			(25,651)	(86,050)		(86,050)	49,788				48,791		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	02/12/2010	02/16/2025		6,700,000	USDLIBBBA3M (4.2452 USD)			(66,101)	(221,743)		(221,743)	128,300				125,730		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	02/12/2010	02/16/2030		6,300,000	USDLIBBBA3M (4.4062 USD)			(64,691)	(223,548)		(223,548)	151,084				137,876		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	02/12/2010	02/16/2040		6,600,000	USDLIBBBA3M (4.5112 USD)			(69,504)	(260,156)		(260,156)	215,758				178,636		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	02/12/2010	02/16/2013		10,800,000	USDLIBBBA3M (1.7312 USD)			(38,673)	(169,646)		(169,646)	31,786				74,651		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	02/19/2010	02/23/2012		8,000,000	USDLIBBBA3M (1.2142 USD)			(18,365)	(55,780)		(55,780)	11,905				38,239		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	02/19/2010	02/23/2012		3,400,000	USDLIBBBA3M (1.2142 USD)			(7,805)	(23,707)		(23,707)	5,060				16,252		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	02/19/2010	02/23/2015		12,500,000	USDLIBBBA3M (2.8112 USD)			(78,602)	(361,498)		(361,498)	109,477				124,347		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	02/19/2010	02/23/2015		13,200,000	USDLIBBBA3M (2.8112 USD)			(83,004)	(381,741)		(381,741)	115,608				131,311		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	02/19/2010	02/23/2020		13,800,000	USDLIBBBA3M (3.9072 USD)			(124,588)	(525,957)		(525,957)	219,195				207,351		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	02/19/2010	02/23/2025		12,600,000	USDLIBBBA3M (4.3532 USD)			(127,804)	(566,135)		(566,135)	245,453				236,611		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	02/19/2010	02/23/2030		12,100,000	USDLIBBBA3M (4.5042 USD)			(127,300)	(589,083)		(589,083)	294,369				264,944		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	02/19/2010	02/23/2040		11,800,000	USDLIBBBA3M (4.6022 USD)			(127,035)	(647,134)		(647,134)	390,775				319,485		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	02/19/2010	02/23/2013		18,900,000	USDLIBBBA3M (1.8632 USD)			(74,053)	(343,203)		(343,203)	62,408				131,302		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	02/25/2010	03/01/2015		4,800,000	2.585 USD (USDLIBBBA3M)			27,409	97,500		97,500	(39,640)				47,850		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	02/25/2010	03/01/2015		4,700,000	2.585 USD (USDLIBBBA3M)			26,838	95,468		95,468	(38,814)				46,853		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	02/25/2010	03/01/2020		11,700,000	3.7248 USD (USDLIBBBA3M)			100,147	277,312		277,312	(179,900)				175,987		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	02/25/2010	03/01/2025		11,100,000	4.1808 USD (USDLIBBBA3M)			107,666	288,115		288,115	(210,553)				208,566		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	02/25/2010	03/01/2030		14,000,000	4.3358 USD (USDLIBBBA3M)			141,220	365,070		365,070	(332,566)				306,680		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	02/25/2010	03/01/2040		13,500,000	4.4388 USD (USDLIBBBA3M)			139,652	367,327		367,327	(437,166)				365,634		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	03/05/2010	03/09/2012		8,400,000	USDLIBBBA3M (1.1153 USD)			(17,036)	(53,259)		(53,259)	9,770				41,056		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	03/05/2010	03/09/2013		11,900,000	USDLIBBBA3M (1.7053 USD)			(41,687)	(180,811)		(180,811)	35,091				83,500		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	03/05/2010	03/09/2015		6,400,000	USDLIBBBA3M (2.6123 USD)			(36,932)	(134,797)		(134,797)	53,716				63,978		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/10/2010	03/12/2012		8,500,000	USDLIBBBA3M (1.1062 USD)			(17,054)	(53,579)		(53,579)	9,603				41,726		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	03/10/2010	03/12/2015		7,400,000	USDLIBBBA3M (2.6292 USD)			(43,023)	(159,915)		(159,915)	62,649				74,051		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/10/2010	03/12/2015		10,700,000	USDLIBBBA3M (2.6292 USD)			(62,208)	(231,228)		(231,228)	90,587				107,074		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	03/10/2010	03/12/2020		7,900,000	USDLIBBBA3M (3.7642 USD)			(68,346)	(210,054)		(210,054)	122,202				119,029		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/10/2010	03/12/2025		8,900,000	USDLIBBBA3M (4.2372 USD)			(87,521)	(285,586)		(285,586)	170,374				167,410		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/10/2010	03/12/2030		8,300,000	USDLIBBBA3M (4.4142 USD)			(85,294)	(304,142)		(304,142)	199,508				181,962		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/10/2010	03/12/2040		8,000,000	USDLIBBBA3M (4.5342 USD)			(84,611)	(347,378)		(347,378)	262,621				216,785		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	03/10/2010	03/12/2013		10,600,000	USDLIBBBA3M (1.7032 USD)			(37,088)	(160,647)		(160,647)	31,243				74,536		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	03/18/2010	03/22/2012		6,000,000	USDLIBBBA3M (1.1053 USD)			(12,027)	(38,647)		(38,647)	6,549				29,875		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	03/18/2010	03/22/2013		10,200,000	USDLIBBBA3M (1.6933 USD)			(35,440)	(151,712)		(151,712)	30,279				72,225		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	03/18/2010	03/22/2015		9,500,000	USDLIBBBA3M (2.5993 USD)			(54,525)	(190,270)		(190,270)	80,951				95,395		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/26/2010	03/30/2015		10,200,000	USDLIBBBA3M (2.7062 USD)			(61,284)	(244,824)		(244,824)	90,020				102,706		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/26/2010	03/30/2030		6,400,000	4.3918 USD (USDLIBBBA3M)			65,422	215,056		215,056	(153,439)				140,491		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	03/26/2010	03/30/2040		5,600,000	4.5008 USD (USDLIBBBA3M)			58,771	212,006		212,006	(183,057)				151,878		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	04/05/2010	04/07/2012		4,100,000	USDLIBBBA3M (1.2903 USD)			(10,131)	(34,708)		(34,708)	6,083				20,867		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	04/05/2010	04/07/2012		2,900,000	USDLIBBBA3M (1.2903 USD)			(7,166)	(24,549)		(24,549)	4,303				14,759		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	04/05/2010	04/07/2015		3,900,000	USDLIBBBA3M (2.8903 USD)			(25,236)	(120,041)		(120,041)	36,484				39,377		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	04/05/2010	04/07/2015		8,300,000	USDLIBBBA3M (2.8903 USD)			(53,708)	(255,472)		(255,472)	77,645				83,803		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	04/05/2010	04/07/2020		10,300,000	USDLIBBBA3M (3.9803 USD)			(94,717)	(443,599)		(443,599)	164,935				155,806		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	04/05/2010	04/07/2025		6,200,000	USDLIBBBA3M (4.4073 USD)			(63,633)	(313,355)		(313,355)	121,953				116,920		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	04/05/2010	04/07/2030		5,600,000	USDLIBBBA3M (4.5533 USD)			(59,519)	(309,739)		(309,739)	137,440				123,000		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	04/05/2010	04/07/2040		5,400,000	USDLIBBBA3M (4.6463 USD)			(58,649)	(337,028)		(337,028)	180,162				146,509		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	04/05/2010	04/07/2013		9,700,000	USDLIBBBA3M (1.9303 USD)			(39,487)	(187,728)		(187,728)	35,154				69,441		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	04/14/2010	04/16/2012		6,100,000	USDLIBBBA3M (1.1912 USD)			(13,584)	(45,648)		(45,648)	7,522				31,418		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	04/14/2010	04/16/2013		16,400,000	USDLIBBBA3M (1.7962 USD)			(61,325)	(271,772)		(271,772)	54,773				118,120		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	04/14/2010	04/16/2015		5,700,000	USDLIBBBA3M (2.7072 USD)			(34,296)	(133,135)		(133,135)	51,281				57,728		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	04/16/2010	04/20/2012		7,300,000	USDLIBBBA3M (1.1003 USD)			(14,603)	(47,966)		(47,966)	7,290				37,795		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	04/16/2010	04/20/2015		8,500,000	USDLIBBBA3M (2.6303 USD)			(49,515)	(171,630)		(171,630)	75,312				86,202		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	04/16/2010	04/20/2013		9,600,000	USDLIBBBA3M (1.7013 USD)			(33,627)	(139,860)		(139,860)	30,118				69,328		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	04/20/2010	04/22/2013		11,700,000	1.7688 USD (USDLIBBBA3M)			42,981	186,316		186,316	(38,731)				84,606		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	04/20/2010	04/22/2030		10,800,000	4.3828 USD (USDLIBBBA3M)			110,252	346,675		346,675	(259,153)				237,470		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	04/20/2010	04/22/2040		10,000,000	4.4928 USD (USDLIBBBA3M)			104,836	362,937		362,937	(326,968)				271,506		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	04/27/2010	04/29/2013		20,600,000	USDLIBBBA3M (1.8102 USD)			(77,829)	(344,800)		(344,800)	71,060				149,656		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	04/28/2010	04/30/2015		8,200,000	2.6768 USD (USDLIBBBA3M)			48,746	178,496		178,496	(74,251)				83,439		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	04/28/2010	04/30/2020		14,800,000	3.7378 USD (USDLIBBBA3M)			127,237	347,890		347,890	(227,039)				224,656		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	04/28/2010	04/30/2025		16,200,000	4.1478 USD (USDLIBBBA3M)			155,878	353,280		353,280	(306,570)				306,185		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	04/28/2010	04/30/2030		14,900,000	4.2968 USD (USDLIBBBA3M)			148,919	311,786		311,786	(353,306)				327,809		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	04/28/2010	04/30/2040		14,500,000	4.3998 USD (USDLIBBBA3M)			148,655	306,548		306,548	(468,165)				393,831		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	04/30/2010	05/05/2013		18,100,000	1.7387 USD (USDLIBBBA3M)			65,083	273,085		273,085	(60,168)				132,011		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	04/30/2010	05/05/2015		8,400,000	2.6177 USD (USDLIBBBA3M)			48,663	160,555		160,555	(75,538)				85,618		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/04/2010	05/06/2020		7,800,000	3.6297 USD (USDLIBBBA3M)			64,924	111,797		111,797	(117,698)				118,507		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/04/2010	05/06/2025		5,400,000	4.0107 USD (USDLIBBBA3M)			50,091	31,575		31,575	(100,331)				102,121		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/04/2010	05/06/2030		8,200,000	4.1477 USD (USDLIBBBA3M)			78,872	(368)		(368)	(190,856)				180,483		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/04/2010	05/06/2040		7,500,000	4.2357 USD (USDLIBBBA3M)			73,789	(57,073)		(57,073)	(237,088)				203,763		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	05/05/2010	05/07/2015		9,900,000	2.5418 USD (USDLIBBBA3M)			55,478	158,966		158,966	(87,274)				100,974		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/05/2010	05/07/2015		17,300,000	2.5418 USD (USDLIBBBA3M)			96,946	277,790		277,790	(152,509)				176,450		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/05/2010	05/07/2020		16,700,000	3.5378 USD (USDLIBBBA3M)			135,167	116,545		116,545	(247,283)				253,765		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/05/2010	05/07/2025		15,500,000	3.8988 USD (USDLIBBBA3M)			139,443	(102,584)		(102,584)	(282,260)				293,154		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	05/05/2010	05/07/2030		17,600,000	4.0198 USD (USDLIBBBA3M)			163,659	(306,001)		(306,001)	(401,149)				387,406		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/05/2010	05/07/2040		17,000,000	4.1108 USD (USDLIBBBA3M)			161,947	(490,037)		(490,037)	(526,988)				461,885		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/05/2010	05/07/2012		14,800,000	1.1858 USD (USDLIBBBA3M)			32,764	112,533		112,533	(17,515)				78,295		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	05/05/2010	05/07/2013		12,600,000	1.6878 USD (USDLIBBBA3M)			43,707	176,878		176,878	(40,314)				92,017		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	05/06/2010	05/10/2015		9,900,000	2.4507 USD (USDLIBBBA3M)			53,223	121,409		121,409	(85,548)				101,075		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	05/06/2010	05/10/2015		16,300,000	2.4507 USD (USDLIBBBA3M)			87,630	199,896		199,896	(140,852)				166,417		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/06/2010	05/10/2020		20,600,000	3.4317 USD (USDLIBBBA3M)			161,268	(34,586)		(34,586)	(299,635)				313,168		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/06/2010	05/10/2025		22,400,000	3.7877 USD (USDLIBBBA3M)			195,296	(428,929)		(428,929)	(401,097)				423,779		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/06/2010	05/10/2030		27,400,000	3.9047 USD (USDLIBBBA3M)			246,903	(907,104)		(907,104)	(614,856)				603,250		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	05/06/2010	05/10/2040		28,400,000	3.9967 USD (USDLIBBBA3M)			262,446	(1,371,557)		(1,371,557)	(866,799)				771,729		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/06/2010	05/10/2012		14,800,000	1.1687 USD (USDLIBBBA3M)			32,132	110,010		110,010	(16,876)				78,586		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/06/2010	05/10/2013		12,600,000	1.6287 USD (USDLIBBBA3M)			41,845	160,663		160,663	(38,720)				92,197		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	05/07/2010	05/11/2012		12,300,000	USDLIBBBA3M (1.1763 USD)			(26,947)	(92,490)		(92,490)	14,253				65,391		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	05/07/2010	05/11/2020		17,000,000	3.4697 USD (USDLIBBBA3M)			134,713	23,186		23,186	(248,966)				258,479		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	05/07/2010	05/11/2025		9,800,000	3.8357 USD (USDLIBBBA3M)			86,625	(135,171)		(135,171)	(176,854)				185,421		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	05/07/2010	05/11/2030		9,100,000	3.9647 USD (USDLIBBBA3M)			83,372	(227,333)		(227,333)	(206,080)				200,364		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/07/2010	05/11/2012		7,800,000	1.1787 USD (USDLIBBBA3M)			17,135	58,860		58,860	(9,085)				41,468		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	05/07/2010	05/11/2013		12,700,000	1.6327 USD (USDLIBBBA3M)			42,314	162,365		162,365	(39,382)				92,989		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	05/07/2010	05/11/2015		11,900,000	2.4457 USD (USDLIBBBA3M)			63,835	143,571		143,571	(102,718)				121,535		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	05/10/2010	05/12/2020		8,400,000	USDLIBBBA3M (3.5792 USD)			(68,882)	(85,183)		(85,183)	125,473				127,738		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/10/2010	05/12/2025		8,700,000	USDLIBBBA3M (3.9702 USD)			(79,846)	(10,871)		(10,871)	160,474				164,625		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/10/2010	05/12/2030		11,500,000	USDLIBBBA3M (4.1102 USD)			(109,569)	59,359		59,359	266,075				253,225		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	05/10/2010	05/12/2040		9,000,000	USDLIBBBA3M (4.2242 USD)			(88,315)	85,946		85,946	283,929				244,585		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	05/10/2010	05/12/2013		7,200,000	USDLIBBBA3M (1.6482 USD)			(24,284)	(94,423)		(94,423)	22,595				52,752		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/12/2010	05/14/2015		12,600,000	USDLIBBBA3M (2.5292 USD)			(70,248)	(192,698)		(192,698)	111,641				128,812		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/12/2010	05/14/2020		13,900,000	USDLIBBBA3M (3.5912 USD)			(114,400)	(153,825)		(153,825)	208,067				211,439		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/12/2010	05/14/2025		8,600,000	USDLIBBBA3M (3.9962 USD)			(79,487)	(35,520)		(35,520)	159,386				162,764		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/12/2010	05/14/2030		8,800,000	USDLIBBBA3M (4.1422 USD)			(84,548)	6,964		6,964	204,523				193,800		005

SCHEDULE DB - PART A - SECTION 1

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Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	05/10/2010	05/12/2015		4,400,000	USDLIBBBA3M (2.5102 USD)			(24,322)	(64,266)		(64,266)	38,685				44,952		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	05/14/2010	05/18/2012		7,800,000	USDLIBBBA3M (1.1332 USD)			(16,287)	(55,333)		(55,333)	8,143				41,823		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	05/14/2010	05/18/2013		12,800,000	USDLIBBBA3M (1.6122 USD)			(42,055)	(156,664)		(156,664)	39,618				94,145		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	05/14/2010	05/18/2020		22,100,000	3.4858 USD (USDLIBBBA3M)			176,128	54,250		54,250	(325,068)				336,375		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	05/17/2010	05/19/2012		73,700,000	1.1298 USD (USDLIBBBA3M)			153,503	522,163		522,163	(75,716)				395,649		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG	05/17/2010	05/19/2020		58,000,000	USDLIBBBA3M (3.4872 USD)			(462,626)	(148,282)		(148,282)	852,479				882,927		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	05/17/2010	05/19/2030		68,900,000	USDLIBBBA3M (4.0312 USD)			(643,272)	1,100,277		1,100,277	1,577,530				1,517,908		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG	05/17/2010	05/19/2040		69,400,000	USDLIBBBA3M (4.1502 USD)			(668,587)	1,538,426		1,538,426	2,167,972				1,886,644		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	05/18/2010	05/20/2020		13,800,000	3.4718 USD (USDLIBBBA3M)			109,542	17,668		17,668	(202,430)				210,107		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	05/18/2010	05/20/2025		11,900,000	3.8708 USD (USDLIBBBA3M)			106,330	(119,272)		(119,272)	(216,517)				225,351		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	05/18/2010	05/20/2030		16,100,000	4.0248 USD (USDLIBBBA3M)			150,057	(271,416)		(271,416)	(368,615)				354,718		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/18/2010	05/20/2040		10,800,000	4.1348 USD (USDLIBBBA3M)			103,629	(267,940)		(267,940)	(336,854)				293,613		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	05/18/2010	05/20/2012		9,000,000	1.1148 USD (USDLIBBBA3M)			18,408	62,223		62,223	(8,916)				48,374		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	05/18/2010	05/20/2013		16,200,000	1.5858 USD (USDLIBBBA3M)			52,210	189,330		189,330	(49,082)				119,305		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	05/19/2010	05/21/2015		9,200,000	2.3868 USD (USDLIBBBA3M)			48,073	85,831		85,831	(78,990)				94,272		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	05/19/2010	05/21/2015		14,500,000	2.3868 USD (USDLIBBBA3M)			75,767	135,277		135,277	(124,496)				148,581		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/19/2010	05/21/2020		5,400,000	3.4158 USD (USDLIBBBA3M)			42,108	(17,448)		(17,448)	(78,240)				82,228		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/19/2010	05/21/2020		13,900,000	3.4158 USD (USDLIBBBA3M)			108,390	(44,912)		(44,912)	(201,396)				211,661		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/19/2010	05/21/2025		5,800,000	3.8078 USD (USDLIBBBA3M)			50,911	(98,968)		(98,968)	(104,269)				109,845		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/19/2010	05/21/2025		11,300,000	3.8078 USD (USDLIBBBA3M)			99,189	(192,816)		(192,816)	(203,144)				214,009		005

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Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/19/2010	05/21/2030		6,100,000	3.9598 USD (USDLIBBBA3M)			55,863	(156,679)		(156,679)	(138,074)				134,406		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/19/2010	05/21/2030		13,100,000	3.9598 USD (USDLIBBBA3M)			119,967	(336,475)		(336,475)	(296,521)				288,642		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/19/2010	05/21/2040		4,900,000	4.0598 USD (USDLIBBBA3M)			46,098	(184,017)		(184,017)	(150,968)				133,219		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/19/2010	05/21/2040		12,700,000	4.0598 USD (USDLIBBBA3M)			119,479	(476,942)		(476,942)	(391,285)				345,283		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/19/2010	05/21/2013		7,000,000	1.5658 USD (USDLIBBBA3M)			22,210	78,736		78,736	(20,903)				51,585		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/19/2010	05/21/2017		6,600,000	2.9468 USD (USDLIBBBA3M)			43,727	37,771		37,771	(81,310)				82,372		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	05/21/2010	05/25/2015		15,900,000	2.2297 USD (USDLIBBBA3M)			71,622	44,479		44,479	(131,164)				163,142		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/21/2010	05/25/2015		23,000,000	2.2297 USD (USDLIBBBA3M)			116,228	64,341		64,341	(189,734)				235,991		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/21/2010	05/25/2020		29,500,000	3.1707 USD (USDLIBBBA3M)			211,856	(683,109)		(683,109)	(408,293)				449,479		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/21/2010	05/25/2025		24,500,000	3.5467 USD (USDLIBBBA3M)			198,978	(1,137,907)		(1,137,907)	(421,830)				464,182		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/21/2010	05/25/2030		28,700,000	3.6847 USD (USDLIBBBA3M)			242,990	(1,816,385)		(1,816,385)	(623,858)				632,549		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	05/21/2010	05/25/2040		28,000,000	3.7837 USD (USDLIBBBA3M)			243,993	(2,370,773)		(2,370,773)	(828,574)				761,396		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	05/21/2010	05/25/2012		18,300,000	1.1537 USD (USDLIBBBA3M)			39,145	135,100		135,100	(19,692)				98,949		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/21/2010	05/25/2013		26,100,000	1.5117 USD (USDLIBBBA3M)			79,189	259,784		259,784	(75,369)				192,828		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	05/24/2010	05/26/2020		5,500,000	3.2578 USD (USDLIBBBA3M)			40,712	(88,704)		(88,704)	(77,254)				83,814		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/24/2010	05/26/2025		7,200,000	3.6318 USD (USDLIBBBA3M)			60,028	(265,721)		(265,721)	(125,584)				136,426		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	05/24/2010	05/26/2030		10,300,000	3.7738 USD (USDLIBBBA3M)			89,530	(526,652)		(526,652)	(226,702)				227,029		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	05/28/2010	06/02/2015		7,300,000	USDLIBBBA3M (2.4433 USD)			(39,054)	(80,627)		(80,627)	64,372				75,099		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/28/2010	06/02/2015		12,900,000	USDLIBBBA3M (2.4433 USD)			(69,013)	(142,478)		(142,478)	113,753				132,709		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/28/2010	06/02/2020		22,800,000	USDLIBBBA3M (3.4023 USD)			(176,639)	108,820		108,820	328,960				347,809		005

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Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/28/2010	06/02/2025		19,900,000	USDLIBBBA3M (3.7853 USD)			(173,226)	396,111		396,111	356,301				377,321		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	05/28/2010	06/02/2030		23,600,000	USDLIBBBA3M (3.9483 USD)			(215,051)	648,102		648,102	533,559				520,443		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	05/28/2010	06/02/2013		19,100,000	USDLIBBBA3M (1.6803 USD)			(65,748)	(256,593)		(256,593)	63,256				141,828		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	06/01/2010	06/03/2015		10,000,000	2.4048 USD (USDLIBBBA3M)			52,485	94,540		94,540	(87,307)				102,909		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	06/01/2010	06/03/2015		10,800,000	2.4048 USD (USDLIBBBA3M)			56,684	102,103		102,103	(94,291)				111,142		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/01/2010	06/03/2020		31,300,000	3.3648 USD (USDLIBBBA3M)			239,399	(245,025)		(245,025)	(448,213)				477,546		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/01/2010	06/03/2025		29,900,000	3.7478 USD (USDLIBBBA3M)			257,320	(721,419)		(721,419)	(531,854)				566,984		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/01/2010	06/03/2030		25,100,000	3.8998 USD (USDLIBBBA3M)			225,549	(855,223)		(855,223)	(563,177)				553,561		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	06/01/2010	06/03/2012		23,200,000	1.2288 USD (USDLIBBBA3M)			53,558	193,015		193,015	(28,114)				126,777		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	06/02/2010	06/04/2020		71,500,000	USDLIBBBA3M (3.3652 USD)			(546,953)	559,420		559,420	1,024,430				1,091,042		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	06/02/2010	06/04/2030		69,500,000	USDLIBBBA3M (3.9042 USD)			(625,304)	2,326,855		2,326,855	1,561,084				1,532,878		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	06/02/2010	06/04/2040		55,600,000	USDLIBBBA3M (4.0202 USD)			(516,368)	2,469,938		2,469,938	1,703,714				1,512,625		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	06/07/2010	06/09/2015		8,600,000	2.3528 USD (USDLIBBBA3M)			44,048	61,158		61,158	(74,471)				88,676		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	06/07/2010	06/09/2015		7,200,000	2.3528 USD (USDLIBBBA3M)			36,877	51,202		51,202	(62,347)				74,240		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	06/07/2010	06/09/2020		12,400,000	3.3068 USD (USDLIBBBA3M)			93,085	(157,418)		(157,418)	(175,610)				189,357		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/07/2010	06/09/2025		12,400,000	3.6958 USD (USDLIBBBA3M)			105,144	(372,944)		(372,944)	(218,782)				235,273		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/07/2010	06/09/2030		17,100,000	3.8528 USD (USDLIBBBA3M)			151,709	(693,397)		(693,397)	(381,221)				377,289		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	06/07/2010	06/09/2012		10,700,000	1.2068 USD (USDLIBBBA3M)			24,148	87,060		87,060	(12,202)				58,877		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/07/2010	06/09/2013		12,900,000	1.6168 USD (USDLIBBBA3M)			42,336	154,268		154,268	(41,107)				96,211		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	06/07/2010	06/09/2017		7,800,000	2.8648 USD (USDLIBBBA3M)			49,934	1,281		1,281	(94,541)				97,760		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	06/08/2010	06/10/2012		8,900,000	1.1648 USD (USDLIBBBA3M)			19,153	67,976		67,976	(9,221)				49,029		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	06/08/2010	06/10/2013		11,300,000	1.5818 USD (USDLIBBBA3M)			36,099	126,567		126,567	(35,031)				84,330		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	06/08/2010	06/10/2015		7,200,000	2.3328 USD (USDLIBBBA3M)			36,519	45,088		45,088	(62,071)				74,264		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	06/08/2010	06/10/2015		10,000,000	2.3328 USD (USDLIBBBA3M)			50,721	62,622		62,622	(86,209)				103,145		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	06/08/2010	06/10/2020		12,900,000	3.2868 USD (USDLIBBBA3M)			96,196	(185,012)		(185,012)	(181,962)				197,021		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/08/2010	06/10/2025		11,000,000	3.6808 USD (USDLIBBBA3M)			92,863	(349,578)		(349,578)	(193,584)				208,730		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	06/08/2010	06/10/2030		12,000,000	3.8298 USD (USDLIBBBA3M)			105,775	(524,213)		(524,213)	(266,563)				264,783		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/11/2010	06/15/2015		6,700,000	USDLIBBBA3M (2.3633 USD)			(34,509)	(48,878)		(48,878)	58,592				69,220		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/11/2010	06/15/2015		11,200,000	USDLIBBBA3M (2.3633 USD)			(57,687)	(81,706)		(81,706)	97,945				115,711		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/11/2010	06/15/2020		14,500,000	USDLIBBBA3M (3.3553 USD)			(110,644)	129,891		129,891	207,228				221,623		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/11/2010	06/15/2025		11,400,000	USDLIBBBA3M (3.7533 USD)			(98,332)	270,968		270,968	203,234				216,425		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/11/2010	06/15/2030		13,000,000	USDLIBBBA3M (3.9023 USD)			(116,975)	440,170		440,170	292,179				286,950		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	06/11/2010	06/15/2012		7,700,000	USDLIBBBA3M (1.1363 USD)			(16,040)	(56,508)		(56,508)	7,351				42,660		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/11/2010	06/15/2013		10,200,000	USDLIBBBA3M (1.5813 USD)			(32,595)	(112,981)		(112,981)	31,962				76,358		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	06/14/2010	06/16/2012		18,700,000	USDLIBBBA3M (1.1442 USD)			(39,319)	(139,506)		(139,506)	18,041				103,720		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	06/14/2010	06/16/2012		7,200,000	USDLIBBBA3M (1.1442 USD)			(15,139)	(53,714)		(53,714)	6,946				39,935		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	06/14/2010	06/16/2015		11,200,000	USDLIBBBA3M (2.3852 USD)			(58,298)	(91,248)		(91,248)	98,634				115,748		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	06/14/2010	06/16/2015		11,500,000	USDLIBBBA3M (2.3852 USD)			(59,859)	(93,692)		(93,692)	101,276				118,849		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	06/14/2010	06/16/2020		10,800,000	USDLIBBBA3M (3.3932 USD)			(83,431)	63,947		63,947	155,446				165,095		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group	06/14/2010	06/16/2025		7,700,000	USDLIBBBA3M (3.7952 USD)			(67,222)	146,792		146,792	138,235				146,196		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group	06/14/2010	06/16/2013		27,300,000	USDLIBBBA3M (1.5892 USD)			(87,773)	(307,200)		(307,200)	86,021				204,497		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group	06/16/2010	06/18/2015		9,300,000	USDLIBBBA3M (2.3332 USD)			(47,166)	(55,392)		(55,392)	80,832				96,175		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group	06/16/2010	06/18/2015		12,200,000	USDLIBBBA3M (2.3332 USD)			(61,873)	(72,665)		(72,665)	106,037				126,165		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	06/16/2010	06/18/2020		14,900,000	USDLIBBBA3M (3.3362 USD)			(112,928)	157,778		157,778	212,073				227,838		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	06/16/2010	06/18/2025		13,500,000	USDLIBBBA3M (3.7422 USD)			(116,020)	338,148		338,148	240,199				256,367		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group	06/16/2010	06/18/2030		20,900,000	USDLIBBBA3M (3.9042 USD)			(188,081)	702,227		702,227	469,835				461,427		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	06/16/2010	06/18/2012		13,800,000	USDLIBBBA3M (1.1062 USD)			(27,656)	(96,689)		(96,689)	11,932				76,715		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	06/16/2010	06/18/2013		16,500,000	USDLIBBBA3M (1.5442 USD)			(51,135)	(169,222)		(169,222)	50,143				123,750		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	06/18/2010	06/22/2020		15,800,000	3.2768 USD (USDLIBBBA3M)			117,445	(246,171)		(246,171)	(222,721)				241,744		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	06/18/2010	06/22/2025		11,300,000	3.6768 USD (USDLIBBBA3M)			95,296	(367,810)		(367,810)	(199,221)				214,671		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	06/18/2010	06/22/2030		15,300,000	3.8308 USD (USDLIBBBA3M)			134,919	(669,174)		(669,174)	(340,689)				337,887		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group	06/24/2010	06/28/2015		16,700,000	2.1738 USD (USDLIBBBA3M)			78,103	(17,519)		(17,519)	(139,825)				173,261		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group	06/24/2010	06/28/2015		19,600,000	2.1738 USD (USDLIBBBA3M)			91,666	(20,561)		(20,561)	(164,106)				203,348		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group	06/24/2010	06/28/2020		16,600,000	3.1558 USD (USDLIBBBA3M)			118,389	(424,852)		(424,852)	(227,524)				254,210		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group	06/24/2010	06/28/2025		13,800,000	3.5718 USD (USDLIBBBA3M)			112,771	(613,732)		(613,732)	(238,308)				262,316		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/24/2010	06/28/2030		15,900,000	3.7398 USD (USDLIBBBA3M)			136,610	(893,151)		(893,151)	(348,348)				351,287		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	06/24/2010	06/28/2012		23,400,000	1.0388 USD (USDLIBBBA3M)			43,041	144,592		144,592	(16,307)				131,535		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	06/24/2010	06/28/2013		21,800,000	1.4138 USD (USDLIBBBA3M)			60,535	155,358		155,358	(60,409)				164,506		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	06/25/2010	06/29/2012		9,700,000	1.0228 USD (USDLIBBBA3M)			17,456	58,009		58,009	(6,351)				54,585		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	06/25/2010	06/29/2025		7,800,000	3.5958 USD (USDLIBBBA3M)			64,210	(324,079)		(324,079)	(135,508)				148,280		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	06/25/2010	06/29/2030		11,500,000	3.7608 USD (USDLIBBBA3M)			99,413	(609,750)		(609,750)	(253,152)				254,094		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	06/28/2010	06/30/2020		17,500,000	USDLIBBBA3M (3.1422 USD)			(124,219)	464,248		464,248	239,746				268,072		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs Intl Ltd	06/28/2010	06/30/2030		36,900,000	USDLIBBBA3M (3.7362 USD)			(316,722)	2,080,348		2,080,348	809,159				815,368		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	06/29/2010	07/01/2012		11,200,000	0.9768 USD (USDLIBBBA3M)			18,884	60,440		60,440	(6,006)				63,164		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	06/29/2010	07/01/2013		18,200,000	1.3358 USD (USDLIBBBA3M)			47,020	96,379		96,379	(47,123)				137,591		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	06/29/2010	07/01/2015		15,100,000	2.0578 USD (USDLIBBBA3M)			66,267	(89,044)		(89,044)	(122,735)				156,813		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	06/29/2010	07/01/2015		19,200,000	2.0578 USD (USDLIBBBA3M)			84,260	(113,221)		(113,221)	(156,060)				199,391		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	06/29/2010	07/01/2020		28,900,000	3.0378 USD (USDLIBBBA3M)			197,634	(1,018,865)		(1,018,865)	(387,439)				442,767		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	06/29/2010	07/01/2025		17,800,000	3.4678 USD (USDLIBBBA3M)			140,861	(1,000,606)		(1,000,606)	(302,308)				338,447		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	06/29/2010	07/01/2030		18,800,000	3.6458 USD (USDLIBBBA3M)			157,141	(1,298,910)		(1,298,910)	(406,463)				415,447		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	06/29/2010	07/02/2040		18,700,000	3.7738 USD (USDLIBBBA3M)			162,289	(1,619,793)		(1,619,793)	(552,762)				509,411		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	06/30/2010	07/02/2015		7,300,000	2.0587 USD (USDLIBBBA3M)			32,053	(42,952)		(42,952)	(59,472)				75,835		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	06/30/2010	07/02/2020		6,900,000	3.0317 USD (USDLIBBBA3M)			47,081	(246,745)		(246,745)	(92,438)				105,728		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/30/2010	07/02/2025		7,100,000	3.4477 USD (USDLIBBBA3M)			55,829	(415,099)		(415,099)	(120,192)				135,012		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/30/2010	07/02/2030		9,100,000	3.6117 USD (USDLIBBBA3M)			75,287	(670,922)		(670,922)	(195,734)				201,109		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/30/2010	07/02/2040		8,700,000	3.7257 USD (USDLIBBBA3M)			74,457	(824,662)		(824,662)	(255,294)				236,999		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	06/30/2010	07/02/2012		10,000,000	0.9748 USD (USDLIBBBA3M)			16,810	53,770		53,770	(5,273)				56,458		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	06/30/2010	07/02/2012		13,100,000	0.9748 USD (USDLIBBBA3M)			22,022	70,438		70,438	(6,908)				73,960		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	06/30/2010	07/02/2015		8,600,000	2.0578 USD (USDLIBBBA1M)			37,741	(50,918)		(50,918)	(70,044)				89,339		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	06/30/2010	07/02/2015		12,300,000	2.0578 USD (USDLIBBBA1M)			53,979	(72,825)		(72,825)	(100,179)				127,776		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	06/30/2010	07/02/2020		11,800,000	3.0118 USD (USDLIBBBA3M)			79,928	(441,038)		(441,038)	(157,440)				180,810		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	06/30/2010	07/02/2020		6,100,000	3.0118 USD (USDLIBBBA3M)			41,319	(227,994)		(227,994)	(81,389)				93,470		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	06/30/2010	07/02/2013		11,200,000	1.3398 USD (USDLIBBBA3M)			29,048	60,190		60,190	(29,091)				84,723		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	06/30/2010	07/02/2017		9,700,000	2.5688 USD (USDLIBBBA3M)			54,961	(175,659)		(175,659)	(110,531)				122,189		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	06/30/2010	07/02/2025		8,900,000	3.4208 USD (USDLIBBBA3M)			69,385	(547,253)		(547,253)	(149,941)				169,240		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	06/30/2010	07/02/2030		7,900,000	3.5858 USD (USDLIBBBA3M)			64,847	(610,409)		(610,409)	(169,222)				174,589		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	06/30/2010	07/02/2040		5,300,000	3.7048 USD (USDLIBBBA3M)			45,082	(521,287)		(521,287)	(155,020)				144,378		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	07/01/2010	07/06/2012		27,300,000	USDLIBBBA3M (0.9933 USD)			(47,172)	(151,920)		(151,920)	15,517				154,800		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	07/01/2010	07/06/2015		27,700,000	USDLIBBBA3M (2.0713 USD)			(122,515)	155,223		155,223	227,535				288,126		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	07/01/2010	07/06/2020		58,100,000	3.0087 USD (USDLIBBBA3M)			393,129	(2,197,979)		(2,197,979)	(774,430)				890,788		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	07/01/2010	07/06/2025		84,200,000	3.4018 USD (USDLIBBBA3M)			652,480	(5,372,484)		(5,372,484)	(1,414,100)				1,601,738		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/01/2010	07/06/2030		90,500,000	3.5648 USD (USDLIBBBA3M)			738,178	(7,264,691)		(7,264,691)	(1,932,812)				2,000,604		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	07/01/2010	07/06/2040		87,400,000	3.6768 USD (USDLIBBBA3M)			737,365	(9,020,351)		(9,020,351)	(2,545,778)				2,381,327		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	07/01/2010	07/06/2012		82,700,000	0.9818 USD (USDLIBBBA3M)			140,521	448,242		448,242	(44,650)				468,937		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	07/01/2010	07/06/2012		36,200,000	0.9818 USD (USDLIBBBA3M)			61,510	196,207		196,207	(19,545)				205,266		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	07/01/2010	07/08/2030		12,200,000	USDLIBBBA3M (3.5782 USD)			(99,920)	956,978		956,978	261,116				269,733		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	07/01/2010	07/08/2030		118,700,000	USDLIBBBA3M (3.5782 USD)			(972,173)	9,310,924		9,310,924	2,540,531				2,624,369		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG	07/01/2010	07/06/2040		114,400,000	USDLIBBBA3M (3.6972 USD)			(970,989)	11,408,562		11,408,562	3,342,855				3,116,977		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG	07/01/2010	07/06/2013		148,200,000	USDLIBBBA3M (1.3532 USD)			(389,420)	(809,196)		(809,196)	393,513				1,123,782		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	07/08/2010	07/13/2015		13,400,000	USDLIBBBA3M (2.0812 USD)			(59,623)	74,081		74,081	111,340				139,695		005

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	07/08/2010	07/13/2020		18,500,000	USDLIBBBA3M (3.0882 USD)			(128,889)	584,967		584,967	250,260				283,935		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/08/2010	07/12/2025		15,400,000	USDLIBBBA3M (3.5112 USD)			(123,577)	795,623		795,623	263,637				293,123		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	07/08/2010	07/12/2030		17,700,000	USDLIBBBA3M (3.6752 USD)			(149,290)	1,154,373		1,154,373	384,679				391,445		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	07/08/2010	07/12/2012		7,800,000	USDLIBBBA3M (0.9542 USD)			(12,729)	(39,389)		(39,389)	3,663				44,514		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	07/08/2010	07/12/2013		13,700,000	USDLIBBBA3M (1.3312 USD)			(35,270)	(66,418)		(66,418)	35,892				104,261		005
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												12,885,378	49,713,735	XXX	49,713,735	(67,061,532)				328,268,820	XXX	XXX
Credit Default Swap; Protection Purchased	001765AU0	N/A	Credit	Morgan Intl	04/07/2004	12/20/2011		500,000	(5 USD)	137,847		(403)	11,393		11,393	13,655		(5,847)			5	006
Credit Default Swap; Protection Purchased	583334AA5	N/A	Credit	Bank of America Corp	09/29/2008	12/20/2013		15,000,000	(1.75 USD)			(65,625)	(262,353)		(262,353)	43,922					3	006
Credit Default Swap; Protection Purchased	962166AS3	N/A	Credit	Barclays Bank PLC	12/18/2008	12/20/2018		2,000,000	(2.1 USD)			(10,500)	(42,512)		(42,512)	(9,351)					3	006
0929999. Subtotal - Swaps - Hedging Other - Credit Default										137,847		(76,528)	(293,471)	XXX	(293,471)	48,226		(5,847)			XXX	XXX
Pay Fixed GBP Receive Floating USD Currency Swap	Medium Term Note (MTN)	Exhibit 7	Currency	Nationwide Life Global Fd	06/14/2001	06/28/2011		209,550,000	USDLIBBBA3M (6.25 GBP)			(3,478,968)	(33,395,952)		(33,395,952)	2,757,792	(6,240,000)			520,956		009
Pay Floating USD Receive Fixed GBP Currency Swap	Medium Term Note (MTN)	Exhibit 7	Currency	Credit Suisse Intl	06/14/2001	06/28/2011		209,550,000	6.25 GBP (USDLIBBBA3M)			3,528,869	33,404,529		33,404,529	(2,807,694)	6,240,000			520,956		009
0939999. Subtotal - Swaps - Hedging Other - Foreign Exchange												49,902	8,577	XXX	8,577	(49,902)				1,041,913	XXX	XXX
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Credit Suisse Intl	04/06/2010	04/12/2011		19,901,756	GDDUEAFE Index (USDLIBBBA1M)			1,349,429	(320,696)		(320,696)	(716,931)				18,168		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Credit Suisse Intl	04/06/2010	04/12/2011		15,923,603	GDDUEAFE Index (USDLIBBBA1M)			1,079,692	(256,592)		(256,592)	(573,624)				14,536		003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Merrill Lynch Capital Svcs	04/23/2010	05/01/2011		25,994,571	USDLIBBBA1M (LBUSTRUU Index)			204,135	(14,361)		(14,361)	(296,698)				38,140		003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Merrill Lynch Capital Svcs	04/23/2010	05/01/2011		25,994,571	USDLIBBBA1M (LBUSTRUU Index)			204,135	(14,361)		(14,361)	(296,698)				38,140		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Deutsche Bank AG	05/05/2010	05/05/2011		28,836,117	USDLIBBBA1M (GDDUEAFE Index)			(2,169,846)	464,663		464,663	1,250,919				44,956		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Credit Suisse Intl	05/11/2010	05/16/2011		18,561,933	USDLIBBBA1M (GDDUEAFE Index)			(508,535)	(240,643)		(240,643)	(101,081)				33,176		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Credit Suisse Intl	05/11/2010	05/16/2011		18,561,933	USDLIBBBA1M (GDDUEAFE Index)			(508,535)	(240,643)		(240,643)	(101,081)				33,176		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	05/18/2010	05/18/2011		30,569,027	USDLIBBBA1M (GDDUEAFE Index)			(429,295)	(1,235,330)		(1,235,330)	(600,013)				55,811		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Deutsche Bank AG	05/18/2010	05/18/2011		25,513,344	USDLIBBBA1M (GDDUEAFE Index)			(357,783)	(1,029,547)		(1,029,547)	(500,062)				46,581		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	05/25/2010	05/31/2011		29,484,936	USDLIBBBA1M (GDDUEAFE Index)			(1,070,075)	(167,775)		(167,775)	110,989				60,685		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Deutsche Bank AG	05/25/2010	05/31/2011		51,374,208	USDLIBBBA1M (GDDUEAFE Index)			(1,864,485)	(292,330)		(292,330)	193,386				105,737		003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Merrill Lynch Capital Svcs	05/26/2010	06/01/2011		25,777,655	USDLIBBBA1M (LBUSTRUU Index)			210,202	(14,242)		(14,242)	(294,223)				53,488		003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Merrill Lynch Capital Svcs	05/26/2010	06/01/2011		25,777,655	USDLIBBBA1M (LBUSTRUU Index)			210,202	(14,242)		(14,242)	(294,223)				53,488		003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Merrill Lynch Capital Svcs	06/24/2010	07/01/2011		50,759,331	USDLIBBBA1M (LBUSTRUU Index)			407,548	(28,043)		(28,043)	(579,360)				128,301		003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Merrill Lynch Capital Svcs	06/24/2010	07/01/2011		50,759,331	USDLIBBBA1M (LBUSTRUU Index)			407,569	(28,043)		(28,043)	(579,360)				128,301		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Credit Suisse Intl	07/02/2010	07/11/2011		75,584,914	USDLIBBBA1M (GDDUEAFE Index)			(5,676,361)	1,217,971		1,217,971	3,278,894				201,166		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	07/14/2010	07/19/2011		30,646,698	GDDUEAFE Index (USDLIBBBA1M)			209,453	919,788		919,788	792,498				84,703		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Deutsche Bank AG	07/14/2010	07/19/2011		42,209,410	GDDUEAFE Index (USDLIBBBA1M)			288,478	1,266,816		1,266,816	1,091,500				116,661		003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs Intl Ltd	07/28/2010	07/30/2011		75,335,256	USDLIBBBA1M (LBUSTRUU Index)			611,167	(41,621)		(41,621)	(859,866)				218,378		003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Goldman Sachs Intl Ltd	07/28/2010	07/30/2011		25,111,753	USDLIBBBA1M (LBUSTRUU Index)			203,722	(13,873)		(13,873)	(286,622)				72,793		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Barclays Bank PLC	08/04/2010	08/05/2011		34,034,091	GDDUEAFE Index (USDLIBBBA1M)			2,544,238	(548,423)		(548,423)	(1,476,408)				101,073		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	08/04/2010	08/05/2011		20,192,975	GDDUEAFE Index (USDLIBBBA1M)			1,509,412	(325,388)		(325,388)	(875,977)				59,968		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	UBS AG	08/16/2010	08/22/2011		28,254,264	USDLIBBBA1M (GDDUEAFE Index)			(237,507)	(1,360,604)		(1,360,604)	(715,931)				89,348		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	UBS AG	08/16/2010	08/22/2011		45,207,854	USDLIBBBA1M (GDDUEAFE Index)			(380,020)	(2,177,016)		(2,177,016)	(1,145,515)				142,960		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	HSBC USA Inc	09/01/2010	09/06/2011		17,302,629	USDLIBBBA1M (GDDUEAFE Index)			(2,150,098)	379,798		379,798	1,605,940				57,495		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	HSBC USA Inc	09/01/2010	09/06/2011		36,022,887	USDLIBBBA1M (GDDUEAFE Index)			(4,478,173)	791,033		791,033	3,344,811				119,700		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Bank of America Corp	09/14/2010	09/14/2011		32,798,633	GDDUEAFE Index (USDLIBBBA1M)			247,628	984,374		984,374	848,146				111,695		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp	09/14/2010	09/14/2011		15,247,244	GDDUEAFE Index (USDLIBBBA1M)			108,451	457,610		457,610	394,281				51,924		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	UBS AG	09/30/2010	09/30/2011		28,085,163	GDDUEAFE Index (USDLIBBBA1M)			852,380	243,042		243,042	55,450				100,120		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Bank of America Corp	10/05/2010	10/06/2011		44,012,443	USDLIBBBA1M (GDDUEAFE Index)			(3,299,991)	709,213		709,213	1,909,272				159,450		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp	10/05/2010	10/06/2011		36,116,578	USDLIBBBA1M (GDDUEAFE Index)			(2,707,970)	581,980		581,980	1,566,747				130,845		003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs Intl Ltd	10/05/2010	10/06/2011		49,183,487	USDLIBBBA1M (LBUSTRUU Index)			329,597	(125,364)		(125,364)	(508,937)				178,184		003
Total Return Swap (RU20INTR Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Bank of America Corp	10/18/2010	10/18/2011		25,237,548	USDLIBBBA1M (RU20INTR Index)			(441,331)	(1,428,232)		(1,428,232)	(1,372,971)				94,290		003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti- zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer- ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
Total Return Swap (RU20INTR Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp	10/18/2010	10/18/2011		22,970,260	USDLIBBBA1M (RU20INTR Index)			(441,331)	(1,428,232)		(1,428,232)	(1,372,971)				85,819		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Bank of America Corp	10/18/2010	10/19/2011		25,056,622	USDLIBBBA1M (GDDUEAFE Index)			(740,802)	(606,353)		(606,353)	(93,715)				93,846		003
Total Return Swap (SPTR Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	10/25/2010	10/28/2011		111,753,182	USDLIBBBA1M (SPTR Index)			(5,198,004)	(1,059,037)		(1,059,037)	(1,027,653)				427,779		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPM Chase Bk	10/27/2010	10/31/2011		98,713,876	USDLIBBBA1M (GDDUEAFE Index)			776,495	(54,537)		(54,537)	(1,126,707)				380,543		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	HSBC USA Inc	10/29/2010	11/04/2011		43,087,459	USDLIBBBA1M (GDDUEAFE Index)			(4,715,730)	930,333		930,333	3,356,984				167,648		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Credit Suisse Intl	11/15/2010	11/18/2011		14,738,773	GDDUEAFE Index (USDLIBBBA1M)			(208,374)	982,299		982,299	712,480				59,159		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Credit Suisse Intl	11/15/2010	11/18/2011		29,472,479	GDDUEAFE Index (USDLIBBBA1M)			(416,687)	1,964,260		1,964,260	1,424,716				118,299		003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Merrill Lynch Capital Svcs	11/23/2010	12/01/2011		99,284,504	USDLIBBBA1M (LBUSTRUU Index)			779,780	(54,853)		(54,853)	(1,133,220)				409,528		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Credit Suisse Intl	11/26/2010	11/30/2011		60,726,126	USDLIBBBA1M (GDDUEAFE Index)			(2,015,809)	(525,508)		(525,508)	50,317				249,971		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Credit Suisse Intl	11/26/2010	11/30/2011		33,123,342	USDLIBBBA1M (GDDUEAFE Index)			(1,099,532)	(286,641)		(286,641)	27,445				136,348		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	HSBC USA Inc	12/01/2010	12/07/2011		19,040,491	USDLIBBBA1M (GDDUEAFE Index)			(1,590,370)	286,571		286,571	988,460				79,494		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	HSBC USA Inc	12/01/2010	12/07/2011		35,292,695	USDLIBBBA1M (GDDUEAFE Index)			(2,947,846)	531,176		531,176	1,832,171				147,347		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	12/13/2010	12/16/2011		20,516,859	GDDUEAFE Index (USDLIBBBA1M)			213,950	615,765		615,765	458,909				87,180		003
Total Return Swap (SPTRMDCP Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	BNP Paribas	12/14/2010	12/19/2011		48,390,497	USDLIBBBA1M (SPTRMDCP Index)			(2,806,552)	(2,110,394)		(2,110,394)	(1,489,780)				206,803		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Credit Suisse Intl	01/05/2011	01/11/2012		22,061,168	GDDUEAFE Index (USDLIBBBA1M)			1,168,938	(355,492)		(355,492)	(355,492)				98,317		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Credit Suisse Intl	01/05/2011	01/11/2012		46,518,020	GDDUEAFE Index (USDLIBBBA1M)			2,464,814	(749,588)		(749,588)	(749,588)				207,311		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	02/22/2011	02/28/2012		21,243,181	GDDUEAFE Index (USDLIBBBA1M)			(477,707)	338,154		338,154	338,154				102,308		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Credit Suisse Intl	03/08/2011	03/14/2012		18,567,888	GDDUEAFE Index (USDLIBBBA1M)			(5,343)	(219,429)		(219,429)	(219,429)				91,410		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	HSBC USA Inc	03/16/2011	03/16/2012		5,343,450	USDLIBBBA1M (GDDUEAFE Index)			836	(257,318)		(257,318)	(257,318)				26,200		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	HSBC USA Inc	03/16/2011	03/16/2012		16,783,384	USDLIBBBA1M (GDDUEAFE Index)			2,627	(808,216)		(808,216)	(808,216)				82,861		003
0949999. Subtotal - Swaps - Hedging Other - Total Return												(32,559,211)	(4,768,119)	XXX	(4,768,119)	4,822,799				6,201,608	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										137,847		(19,700,460)	44,660,722	XXX	44,660,722	(62,240,408)		(5,847)		335,512,341	XXX	XXX
Receive Fixed USD Credit Default Swap	370425SE1	N/A	Other	UBS AG	03/16/2005	09/20/2011		3,000,000	3.55 USD (Credit Event)			26,625			34,423					3,000,000	4	007
Receive Fixed USD Credit Default Swap	345397TY9	N/A	Other	Bank of America Corp	11/15/2007	12/20/2012		3,000,000	6 USD (Credit Event)			45,000			232,573					3,000,000	3	007
Receive Fixed USD Credit Default Swap	88732JAH1	N/A	Other	Bank of America Corp	06/23/2008	09/20/2013		10,000,000	1.39 USD (Credit Event)			34,750			254,660					10,000,000	2	007

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
0989999. Subtotal - Swaps - Replication - Credit Default												106,375		XXX	521,657					16,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication												106,375		XXX	521,657					16,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate										201,507		4,046,321	49,540,228	XXX	22,616,078	(66,457,897)		10,522		331,523,632	XXX	XXX
1169999. Total Swaps - Credit Default										137,847		29,847	(293,471)	XXX	228,187	48,226		(5,847)		16,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange										109	2	597,752	1,563,764	XXX	6,827,733	(49,902)	(4,112,235)			3,881,547	XXX	XXX
1189999. Total Swaps - Total Return												(32,559,211)	(4,768,119)	XXX	(4,768,119)	4,822,799				6,201,608	XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps										339,462	2	(27,885,291)	46,042,403	XXX	24,903,879	(61,636,773)	(4,112,235)	4,675		357,606,787	XXX	XXX
1269999. Subtotal - Forwards														XXX							XXX	XXX
1399999. Subtotal - Hedging Effective										201,615	2	(8,291,206)	1,381,681	XXX	(20,278,500)	603,635	(4,112,235)	10,522		6,094,446	XXX	XXX
1409999. Subtotal - Hedging Other										203,679,179	62,319,733	(19,700,460)	286,578,219	XXX	286,578,219	(90,277,942)		(5,847)		601,373,405	XXX	XXX
1419999. Subtotal - Replication												106,375		XXX	521,657					16,000,000	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										203,880,794	62,319,735	(27,885,291)	287,959,900	XXX	266,821,376	(89,674,307)	(4,112,235)	4,675		623,467,851	XXX	XXX

(a)

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

STATEMENT AS OF MARCH 31, 2011 OF THE NATIONWIDE LIFE INSURANCE COMPANY

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin 15	Change in Variation Margin 16	Change in Variation Margin 17	Change in Variation Margin 18	19	20
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumula-tive	Gain (Loss) Recog-nized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effective-ness at Inception and at Year-end (a)
RRM1	16	1,600	RUSSELL 2000 MINI INDEX FUTURE	Variable Annuity Liability	NA		06/30/2011	CME	03/26/2011	826.0000	841.0000		26,140	26,140	26,140				
ESM1	89	4,450	S&P 500 Mini Futures Contract	Variable Annuity Liability	N/A		06/30/2011	CME	03/11/2011	1,311.0000	1,321.0000		3,360	3,360	3,360				
1289999. Subtotal - Long Futures - Hedging Other													29,500	29,500	29,500				XXX
1329999. Subtotal - Long Futures													29,500	29,500	29,500				XXX
FAM1	(1,750)	(175,000)	S & P 400 E-MINI	Variable Annuity Liability	N/A		06/30/2011	CME	03/12/2011	945.0000	987.3000	15,984,855	(6,342,355)	(6,347,342)	(6,347,342)			10,500,000	003
ESM1	(13,940)	(697,000)	S&P 500 Mini Futures Contract	Variable Annuity Liability	N/A		06/30/2011	CME	03/15/2011	1,235.0000	1,321.0000	87,350,481	(22,325,248)	(22,362,631)	(22,362,631)			63,049,500	003
TUM1	(13)	(2,600,000)	US Treasury 2 YR Note Future	Interest Rate	N/A	Interest	06/30/2011	CBT	03/15/2011	109.0000	109.0000	(135)	(656)	(687)	(687)			800	003
RRM1	(388)	(38,800)	RUSSELL 2000 MINI INDEX FUTURE	Variable Annuity Liability	NA		06/30/2011	CME	03/15/2011	774.0000	842.0000	2,390,086	(1,445,306)	(1,446,276)	(1,446,276)			1,078,800	004
1349999. Subtotal - Short Futures - Hedging Other												105,725,287	(30,113,565)	(30,156,936)	(30,156,936)			74,629,100	XXX
1389999. Subtotal - Short Futures												105,725,287	(30,113,565)	(30,156,936)	(30,156,936)			74,629,100	XXX
1399999. Subtotal - Hedging Effective																			XXX
1409999. Subtotal - Hedging Other												105,725,287	(30,084,065)	(30,127,436)	(30,127,436)			74,629,100	XXX
1419999. Subtotal - Replication																			XXX
1429999. Subtotal - Income Generation																			XXX
1439999. Subtotal - Other																			XXX
1449999 - Totals												105,725,287	(30,084,065)	(30,127,436)	(30,127,436)			74,629,100	XXX

Broker Name	Net Cash Deposits
UBS	105,725,287
Total Net Cash Deposits	105,725,287

(a)

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

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	105,725,287		105,725,287	105,725,287		105,725,287	74,629,100	74,629,100
American Intl Group Inc	Y	Y									
Bank of America Corp	Y	Y	20,265,000	89,363,668	(36,089,662)	33,009,006	90,392,730	(33,978,268)	36,149,462	80,262,573	80,262,573
Barclays Bank PLC	Y	Y		27,119,412	(7,254,163)	19,865,249	25,701,848	(7,363,414)	18,338,434	39,149,860	39,149,860
BNP Paribas	Y	Y		2,369,063	(8,448,826)		2,369,063	(8,448,826)		10,424,171	4,344,408
Citibank NA	Y	Y	23,372,000	59,915,863	(40,102,918)		59,915,863	(40,102,918)		46,054,153	42,495,098
Citigroup Fin Products Inc	Y	Y		3,843,654	(8,012,837)		3,843,654	(12,788,490)		2,642,798	
CITIGROUP GLOBAL MARKETS LIMIT	Y	Y									
Credit Suisse Intl	Y	Y	35,121,000	86,212,630	(61,843,480)		86,554,154	(67,001,623)		50,284,495	39,532,645
Deutsche Bank AG	Y	Y		97,605,470	(104,237,867)		97,683,878	(103,084,672)		92,368,772	85,736,374
Goldman Sachs Group	Y	Y	25,538,000	36,071,034	(12,803,870)		36,071,034	(12,925,675)		10,971,205	8,700,369
Goldman Sachs Intl Ltd	Y	Y	2,963,000	13,257,621	(9,210,270)	1,084,351	13,257,621	(9,210,270)	1,084,351	15,983,485	15,983,485
HSBC USA Inc	Y	Y		2,918,911	(1,065,533)	1,853,378	2,918,911	(1,065,533)	1,853,378	680,745	680,745
JPM Chase Bk	Y	Y	77,205,000	115,113,513	(11,917,730)	25,990,783	115,113,513	(20,323,977)	17,584,536	128,180,133	128,180,133
Merrill Lynch Capital Svcs	Y	Y	87,709,500	109,000,200	(20,421,776)	868,924	109,000,200	(25,399,465)		26,835,899	26,835,899
Merrill Intl	Y	Y	5,144,000	7,313,168		2,169,168	7,313,168		2,169,168	8,566,533	8,566,533
Morgan Intl	Y	Y	19,615,000	16,746,982			16,746,982	(3,773)		11,016,762	8,148,744
Morgan Stanley Capital Svcs	Y	Y		92,054,815	(108,689,661)		92,054,815	(108,763,596)		76,401,264	59,766,419
Nationwide Life Global Fd	Y	Y			(33,395,952)			(33,395,952)		520,956	
Royal Bank of Canada	Y	Y									
Royal Bank of Scotland PLC	Y	Y			(3,418,536)			(1,012,074)		477,670	
UBS AG	Y	Y		24,785,693	(28,818,717)		24,820,116	(32,067,649)		22,646,377	18,613,354
0299999. Total NAIC 1 Designation			296,932,500	783,691,697	(495,731,798)	84,840,859	783,757,550	(516,936,175)	77,179,329	623,467,851	566,996,639
0899999 - Totals			296,932,500	889,416,984	(495,731,798)	190,566,146	889,482,837	(516,936,175)	182,904,616	698,096,951	641,625,739

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 NAIC Designation/ Market Indicator	4 Fair Value	5 Book/Adjusted Carrying Value	6 Maturity Dates
0599999. Total - U.S. Government Bonds					XXX
1099999. Total - All Other Government Bonds					XXX
1799999. Total - U.S. States, Territories and Possessions Bonds					XXX
2499999. Total - U.S. Political Subdivisions Bonds					XXX
3199999. Total - U.S. Special Revenues Bonds					XXX
000000-00-0	Overnight Repo	1	94,350,000	94,350,000	
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations			94,350,000	94,350,000	XXX
04012M-AP-4	Argent Securities Inc Ser 2006-M1 Cl A2B	4Z*	614,267	1,156,495	07/25/2036
12498Q-AB-2	C-BASS Tr Ser 2006-CB4 Cl AV2	2Z*	76,229	76,351	05/25/2036
362341-D6-3	GSAA Home Equity Tr Ser 2005-15 Cl 2A1	3Z*	100,389	102,102	01/25/2036
65536Q-AB-4	Nomura Home Equity Loan Inc Ser 2006-HE3	5Z*	1,202,719	1,260,005	07/25/2036
86360W-AC-6	Structured Asset Inv Ln Tr Ser 2006-4 Cl	1Z*	49,800	49,918	07/25/2036
86361G-AB-2	Structured Asset Sec Corp Ser 2006-BC2 C	1Z*	335,127	339,726	09/25/2036
14453F-AB-5	Carrington Mtg Loan Tr Ser 2006-NC2 Cl A	1Z*	911,431	974,935	06/25/2036
36829J-AA-9	GE Capital Commercial Mortgage Ser 2006-	1Z*	165,561	178,114	08/25/2036
362334-BQ-6	GSAA Home Equity Tr Ser 2006-3 Cl A1	5Z*	12,780	22,869	03/25/2036
3399999. Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			3,468,303	4,160,515	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds			97,818,303	98,510,515	XXX
4199999. Total - Credit Tenant Loans					XXX
4899999. Total - Hybrid Securities					XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					XXX
7799999. Total - Issuer Obligations			94,350,000	94,350,000	XXX
7899999. Total - Residential Mortgage-Backed Securities			3,468,303	4,160,515	XXX
7999999. Total - Commercial Mortgage-Backed Securities					XXX
8099999. Total - Other Loan-Backed and Structured Securities					XXX
8399999. Total Bonds			97,818,303	98,510,515	XXX
8999999. Total - Preferred Stocks					XXX
9799999. Total - Common Stocks					XXX
9899999. Total - Preferred and Common Stocks					XXX
9999999 - Totals			97,818,303	98,510,515	XXX

General Interrogatory:

1. Total activity for the year to date Fair Value $ 78,252,728 Book/Adjusted Carrying Value $ (78,434,955)
2. Average balance for the year to date Fair Value $ 120,234,186 Book/Adjusted Carrying Value $ 121,000,611
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 95,892,693 NAIC 2 $ 76,351 NAIC 3 $ 1,260,005 NAIC 4 $ 1,258,597 NAIC 5 $ 22,869 NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 NAIC Designation/ Market Indicator	4 Fair Value	5 Book/Adjusted Carrying Value	6 Maturity Dates
	NONE				
9999999 - Totals					XXX

General Interrogatory:
1. Total activity for the year to date Fair Value $ .... Book/Adjusted Carrying Value $ ....
2. Average balance for the year to date Fair Value $ .... Book/Adjusted Carrying Value $ ....
3. Grand Total Schedule DL Part 1 and Part 2 Fair Value $ .... Book/Adjusted Carrying Value $ ....

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
American Savings Bank	Honolulu, HI					(6,033,351)	(4,646,755)	(3,343,164)	XXX
Bank of America	Charlotte, NC					(1,639,039)	(811,564)	(956,239)	XXX
Bank of New York Mellon	New York, NY					2,234,076	9,986,081	6,610,136	XXX
Huntington Bank	Columbus, OH					417,458	452,624	424,444	XXX
JPMorgan Chase	New York, NY					(121,132,557)	(109,893,761)	(132,435,807)	XXX
PNC	Pittsburgh, PA					(9,244)	3,076,535	16,427,291	XXX
US Bank	Minneapolis, MN					412,880	661,882	350,784	XXX
Wachovia	Charlotte, NC					(155,491)	556,153	153,513	XXX
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX			(29,947)	1,256	1,660	XXX
0199999. Totals - Open Depositories		XXX	XXX			(125,935,215)	(100,617,549)	(112,767,382)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX						XXX
0399999. Total Cash on Deposit		XXX	XXX			(125,935,215)	(100,617,549)	(112,767,382)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX			(125,935,215)	(100,617,549)	(112,767,382)	XXX

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

N O N E