



LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2011
OF THE CONDITION AND AFFAIRS OF THE

Nationwide Life Insurance Company

NAIC Group Code 0140 0140 NAIC Company Code 66869 Employer's ID Number 31-4156830
(Current) (Prior)
Organized under the Laws of Ohio, State of Domicile or Port of Entry Ohio
Country of Domicile United States of America
Incorporated/Organized 03/21/1929 Commenced Business 01/10/1931
Statutory Home Office One West Nationwide Blvd., Columbus, OH 43215-2220
(Street and Number) (City or Town, State and Zip Code)
Main Administrative Office One West Nationwide Blvd.
(Street and Number)
Columbus, OH 43215-2220 800-882-2822
(City or Town, State and Zip Code) (Area Code) (Telephone Number)
Mail Address One West Nationwide Blvd., 1-04-701, Columbus, OH 43215-2220
(Street and Number or P.O. Box) (City or Town, State and Zip Code)
Primary Location of Books and Records One West Nationwide Blvd., 1-04-701
(Street and Number)
Columbus, OH 43215-2220 800-882-2822
(City or Town, State and Zip Code) (Area Code) (Telephone Number)
Internet Web Site Address www.nationwide.com
Statutory Statement Contact Arlene E. Swanson, 614-249-1545
(Name) (Area Code) (Telephone Number)
statacct@nationwide.com 877-669-5908
(E-mail Address) (FAX Number)

OFFICERS

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

OTHER

Anne Louise Anvia 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 - Deputy Gen Counsel	Steven Michael English # Sr VP	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 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 Verdeil King Exec VP - Chief Human Res Officer	Michael Patrick Leach Sr VP - CFO - P&C	Katherine Marie Liebel # Sr VP - Corp Strategy
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 - Deputy 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	Amy Taylor Shore # Sr VP - Field Operations EC	Michael Scott Spangler Sr VP - Invest Manag Group
Mark Raymond Thresher Exec VP	Guruprasad Chitrapura Vasudeva Sr VP - Enterprise Chief Tech Off	

DIRECTORS OR TRUSTEES

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

State of Ohio SS:
County of Franklin

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

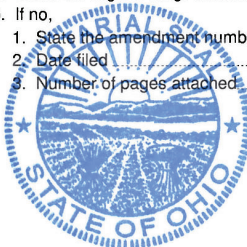
Kirt Alan Walker
President & COO

Robert William Horner, III
VP - Corp Governance & Secretary

David Patrick LaPaul
Sr VP & Treasurer

Subscribed and sworn to before me this 1st day of November 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



Diana Adams
Notary Public, State of Ohio
My Commission Expires 06-22-2016

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE NATIONWIDE LIFE INSURANCE COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	22,289,344,820		22,289,344,820	21,398,586,104
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	220,071,224		220,071,224	298,570,417
3. Mortgage loans on real estate:				
3.1 First liens	5,296,500,773		5,296,500,773	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 (\$(67,260,782)), cash equivalents (\$) and short-term investments (\$ 1,116,663,605)	1,049,402,823		1,049,402,823	519,335,170
6. Contract loans (including \$ premium notes)	986,179,085	604,165	985,574,920	1,063,548,185
7. Derivatives	3,090,532,848		3,090,532,848	835,917,739
8. Other invested assets	212,591,778	140,784	212,450,994	196,467,045
9. Receivables for securities	113,561,619	42,260	113,519,359	24,976,870
10. Securities lending reinvested collateral assets	110,576,356		110,576,356	176,945,470
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	33,368,761,326	787,209	33,367,974,117	29,916,422,950
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	450,827,789	253,944	450,573,845	402,339,567
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	77,195,676	580,653	76,615,023	74,691,556
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	42,205,558		42,205,558	53,929,875
15.3 Accrued retrospective premiums				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	13,423,632		13,423,632	23,454,559
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	18,321,927		18,321,927	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	865,099,696	367,485,965	497,613,731	509,921,145
19. Guaranty funds receivable or on deposit	1,547,707		1,547,707	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				5,575,244
24. Health care (\$) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	291,409,681	130,590,832	160,818,849	83,982,169
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	35,128,792,992	499,698,603	34,629,094,389	31,089,768,758
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	60,354,140,089		60,354,140,089	64,749,052,304
28. Total (Lines 26 and 27)	95,482,933,081	499,698,603	94,983,234,478	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	155,531,493		155,531,493	78,422,873
2502. Cash Value of Corporate Owned Insurance	2,071,331		2,071,331	2,343,271
2503. Deferred Software Costs	54,186,407	54,186,407		
2598. Summary of remaining write-ins for Line 25 from overflow page	79,620,450	76,404,425	3,216,025	3,216,025
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	291,409,681	130,590,832	160,818,849	83,982,169

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE NATIONWIDE LIFE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 26,289,067,729 less \$ included in Line 6.3 (including \$ 67,203,924 Modco Reserve)	26,289,067,729	24,931,998,598
2. Aggregate reserve for accident and health contracts (including \$ 77,726,785 Modco Reserve)	90,987,733	114,807,624
3. Liability for deposit-type contracts (including \$ 45,647 Modco Reserve)	1,373,161,929	1,884,012,321
4. Contract claims:		
4.1 Life	45,618,979	54,384,280
4.2 Accident and health	39,740,548	41,965,411
5. Policyholders' dividends \$ 78,735 and coupons \$ due and unpaid	78,735	649,783
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$ 551,950 Modco)	73,202,609	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 \$ 0 discount; including \$ 68,498 accident and health premiums	5,646,257	4,968,560
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including \$ 4,454,065 accident and health experience rating refunds	4,454,065	4,742,698
9.3 Other amounts payable on reinsurance, including \$ 937,249 assumed and \$ 4,761,512 ceded	5,698,761	4,929,692
9.4 Interest Maintenance Reserve	76,008,617	66,799,705
10. Commissions to agents due or accrued-life and annuity contracts \$ 20,979,285 , accident and health \$ 15,920,365 and deposit-type contract funds \$ 6,718,102	43,617,751	39,887,351
11. Commissions and expense allowances payable on reinsurance assumed	7,300,201	12,419,627
12. General expenses due or accrued	40,728,271	43,719,798
13. Transfers to Separate Accounts due or accrued (net) (including \$ (1,325,379,647) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,696,610,541)	(1,522,498,259)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	15,663,410	9,135,125
15.1 Current federal and foreign income taxes, including \$ 61,631,719 on realized capital gains (losses)	63,674,945	25,203,859
15.2 Net deferred tax liability		
16. Unearned investment income	7,248,111	7,741,561
17. Amounts withheld or retained by company as agent or trustee	5,631,230	6,138,304
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	71,017,271	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 \$ 900,000,000 and interest thereon \$ 27,284,405	927,284,405	303,387,731
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	338,901,777	103,752,838
24.02 Reinsurance in unauthorized companies	166,004	239,770
24.03 Funds held under reinsurance treaties with unauthorized reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	39,126,543	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	2,120,971,297	594,793,139
24.09 Payable for securities	935,422,453	274,315,297
24.10 Payable for securities lending	111,269,421	177,230,228
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	53,034,051	75,033,036
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	31,088,112,562	27,422,551,247
27. From Separate Accounts Statement	60,354,140,089	64,730,751,939
28. Total liabilities (Lines 26 and 27)	91,442,252,651	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	319,124,694	151,337,921
35. Unassigned funds (surplus)	1,563,955,837	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 \$ in Separate Accounts Statement)	3,537,167,048	3,681,703,097
38. Totals of Lines 29, 30 and 37	3,540,981,827	3,685,517,876
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	94,983,234,478	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	1,032,000	1,319,000
2598. Summary of remaining write-ins for Line 25 from overflow page	49,507,479	70,595,935
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	53,034,051	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	319,124,694	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)	319,124,694	151,337,921

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE NATIONWIDE LIFE INSURANCE COMPANY

SUMMARY OF OPERATIONS

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	9,057,265,718	7,191,816,024	10,087,943,880
2. Considerations for supplementary contracts with life contingencies	523,108	596,061	968,527
3. Net investment income	1,139,368,825	1,126,656,904	1,518,667,117
4. Amortization of Interest Maintenance Reserve (IMR)	19,140,787	17,257,673	23,861,310
5. Separate Accounts net gain from operations excluding unrealized gains or losses	276,930	(675,777)	(518,018)
6. Commissions and expense allowances on reinsurance ceded	50,513,724	64,902,827	75,381,773
7. Reserve adjustments on reinsurance ceded	(26,106,902)	49,511,874	8,625,987
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	671,202,723	593,869,575	821,680,097
8.2 Charges and fees for deposit-type contracts	401,905		887,824
8.3 Aggregate write-ins for miscellaneous income	308,713,118	187,997,237	247,585,868
9. Totals (Lines 1 to 8.3)	11,221,299,936	9,231,932,398	12,785,084,365
10. Death benefits	295,918,641	281,430,299	388,316,879
11. Matured endowments (excluding guaranteed annual pure endowments)	2,141,907	2,002,729	2,533,793
12. Annuity benefits	7,659,589,327	6,323,090,004	9,176,642,004
13. Disability benefits and benefits under accident and health contracts	3,920,704	3,264,303	5,110,937
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	550,499,682	502,091,461	765,282,491
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	46,093,369	41,403,794	92,882,217
18. Payments on supplementary contracts with life contingencies	3,104,137	3,166,672	4,204,093
19. Increase in aggregate reserves for life and accident and health contracts	1,417,426,304	303,038,328	38,524,571
20. Totals (Lines 10 to 19)	9,978,694,071	7,459,487,590	10,473,496,985
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	543,214,008	433,775,024	593,043,472
22. Commissions and expense allowances on reinsurance assumed	10,866,289	15,980,086	19,580,496
23. General insurance expenses	310,827,725	288,674,360	394,060,965
24. Insurance taxes, licenses and fees, excluding federal income taxes	33,904,101	36,958,831	47,692,283
25. Increase in loading on deferred and uncollected premiums	513,868	(724,910)	6,139,311
26. Net transfers to or (from) Separate Accounts net of reinsurance	575,204,019	394,562,310	264,128,842
27. Aggregate write-ins for deductions	(180,936,180)	(133,861,872)	(201,198,017)
28. Totals (Lines 20 to 27)	11,272,287,901	8,494,851,419	11,596,944,337
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(50,987,965)	737,080,979	1,188,140,028
30. Dividends to policyholders	51,393,048	53,953,913	74,993,172
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(102,381,013)	683,127,066	1,113,146,856
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	42,281,445	(75,994,216)	(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)	(144,662,458)	759,121,282	1,166,383,995
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 54,158,540 (excluding taxes of \$ 15,265,223 transferred to the IMR)	13,718,403	(294,990,153)	(606,056,582)
35. Net income (Line 33 plus Line 34)	(130,944,055)	464,131,129	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)	(130,944,055)	464,131,129	560,327,413
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 108,684,137	128,212,015	(65,010,030)	3,107,268
39. Change in net unrealized foreign exchange capital gain (loss)	(426,491)	(7,185,957)	(1,159,440)
40. Change in net deferred income tax	237,558,832	(161,318,576)	(162,054,472)
41. Change in nonadmitted assets	(310,818,630)	218,876,042	221,299,086
42. Change in liability for reinsurance in unauthorized companies	73,766	35,991	43,140
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(235,148,939)	5,819,055	9,294,941
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period	19,331,590	7,354	36,967
47. Other changes in surplus in Separate Accounts Statement	(19,344,160)	1,291,855	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	166,970,023	(91,093,523)	(76,255,133)
54. Net change in capital and surplus for the year (Lines 37 through 53)	(144,536,049)	365,553,340	555,960,551
55. Capital and surplus, as of statement date (Lines 36 + 54)	3,540,981,827	3,495,110,665	3,685,517,876
DETAILS OF WRITE-INS			
08.301. Miscellaneous Income	308,713,118	187,997,237	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)	308,713,118	187,997,237	247,585,868
2701. Increase in Loss Recognition Reserve	(287,000)	(338,000)	(547,000)
2702. Increase in Reserves for Rate Stabilizations	(1,626,718)	3,097,602	825,157
2703. Reserve Adjustments on Reinsurance Assumed	(179,022,462)	(136,621,474)	(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)	(180,936,180)	(133,861,872)	(201,198,017)
5301. Adjustment to Initial Commission and Expense Allowance	(816,750)	(868,500)	(1,158,000)
5302. Expanded SSAP 10R Deferred Tax Assets	167,786,773	(90,225,023)	(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)	166,970,023	(91,093,523)	(76,255,133)

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE NATIONWIDE LIFE INSURANCE COMPANY

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	9,067,506,693	7,114,506,041	10,077,715,550
2. Net investment income	1,082,236,366	1,056,703,562	1,440,159,005
3. Miscellaneous income	1,031,450,069	824,814,392	1,130,948,853
4. Total (Lines 1 to 3)	11,181,193,128	8,996,023,995	12,648,823,408
5. Benefit and loss related payments	8,671,741,901	6,892,176,145	10,102,832,074
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	729,984,711	432,174,218	346,126,426
7. Commissions, expenses paid and aggregate write-ins for deductions	716,487,821	623,093,127	838,594,675
8. Dividends paid to policyholders	55,128,327	59,235,356	80,637,211
9. Federal and foreign income taxes paid (recovered) net of \$ 69,423,763 tax on capital gains (losses)	73,234,122	50,607,257	(118,452)
10. Total (Lines 5 through 9)	10,246,576,882	8,057,286,103	11,368,071,934
11. Net cash from operations (Line 4 minus Line 10)	934,616,246	938,737,892	1,280,751,474
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	2,746,331,397	3,378,691,399	4,166,295,925
12.2 Stocks	19,765,144	72,592,452	78,888,820
12.3 Mortgage loans	603,005,143	643,402,721	820,202,951
12.4 Real estate		7,741,867	10,239,323
12.5 Other invested assets	1,543,821	1,492,299	2,806,244
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		530,020	1,106,597
12.7 Miscellaneous proceeds	1,156,349,571	122,387,021	174,293,350
12.8 Total investment proceeds (Lines 12.1 to 12.7)	4,526,995,076	4,226,837,779	5,253,833,210
13. Cost of investments acquired (long-term only):			
13.1 Bonds	3,628,011,216	3,644,034,989	4,540,176,414
13.2 Stocks	6,996,973	67,527,778	73,617,714
13.3 Mortgage loans	495,048,640	209,470,143	332,921,604
13.4 Real estate		66,485	40,000
13.5 Other invested assets	36,049,869	35,616,544	64,864,983
13.6 Miscellaneous applications	2,342,937,596	790,772,266	1,194,001,203
13.7 Total investments acquired (Lines 13.1 to 13.6)	6,509,044,294	4,747,488,205	6,205,621,918
14. Net increase (or decrease) in contract loans and premium notes	(78,150,379)	(13,143,791)	34,879,096
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,903,898,839)	(507,506,635)	(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	623,896,674	158,791,217	150,017,558
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(510,850,392)	(958,753,382)	(1,116,670,784)
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	1,386,303,964	465,111,206	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)	1,499,350,246	(334,850,959)	(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) ..	530,067,653	96,380,298	(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)	1,049,402,823	754,314,445	519,335,170

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

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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	544,226,623	641,788,254	890,776,023
3. Ordinary individual annuities	5,796,947,656	4,090,392,028	5,849,718,428
4. Credit life (group and individual)			
5. Group life insurance	204,663,643	208,923,806	294,439,073
6. Group annuities	2,528,164,214	2,202,059,940	3,058,481,949
7. A & H - group	152,086,811	218,782,641	237,773,832
8. A & H - credit (group and individual)			
9. A & H - other	10,704,138	441,046	5,380,755
10. Aggregate of all other lines of business			
11. Subtotal	9,236,793,085	7,362,387,715	10,336,570,060
12. Deposit-type contracts			
13. Total	9,236,793,085	7,362,387,715	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.

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE NATIONWIDE LIFE INSURANCE COMPANY

(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 September 30, 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	\$ -	\$ -	\$ -
Inability or lack of intent to retain the investment in the security for a period of time sufficient to			
b. recover the amortized cost basis	-	-	-
c. Total 1st Quarter	\$ -	\$ -	\$ -
OTTI recognized 2nd Quarter			
d. Intent to sell	\$ -	\$ -	\$ -
Inability or lack of intent to retain the investment in the security for a period of time sufficient to			
e. recover the amortized cost basis	-	-	-
f. Total 2nd Quarter	\$ -	\$ -	\$ -
OTTI recognized 3rd Quarter			
g. Intent to sell	\$ 4,366,547	\$ 2,123,757	\$ 2,242,790
Inability or lack of intent to retain the investment in the security for a period of time sufficient to			
h. recover the amortized cost basis	-	-	-
i. Total 3rd Quarter	\$ 4,366,547	\$ 2,123,757	\$ 2,242,790

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE NATIONWIDE LIFE INSURANCE COMPANY

(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 September 30, 2011						
CUSIP	Amortized Cost Before Current Period OTTI	Present value of projected cash flows	Recognized other-than- temporary impairment	Amortized cost after other-than- temporary impairment	Fair value at time of OTTI	Date of Financial Statement where reported
01448TAD6	\$ 4,688,582	\$ 4,478,592	\$ 209,990	\$ 4,478,592	\$ 1,360,473	Q3'11
01448YAE3	904,102	629,531	274,571	629,531	285,273	Q3'11
01449CAK6	1,883,379	1,587,008	296,372	1,587,008	623,644	Q3'11
02146PAF2	29,478,008	29,181,061	296,947	29,181,061	18,720,300	Q3'11
02147JAE8	12,361,387	11,629,906	731,482	11,629,906	9,455,492	Q3'11
251513AT4	7,509,425	6,631,137	878,288	6,631,137	5,682,525	Q3'11
39539MAA7	17,652,454	17,012,211	640,243	17,012,211	11,586,393	Q3'11
45661KAG5	10,492,061	9,613,270	878,791	9,613,270	6,071,945	Q3'11
45662DAA3	4,552,798	4,354,732	198,065	4,354,732	2,455,672	Q3'11
46629DAK1	4,421,341	3,530,806	890,535	3,530,806	3,466,309	Q3'11
75115LAA5	17,219,217	15,192,535	2,026,682	15,192,535	10,674,165	Q3'11
76112FAG6	3,664,042	3,494,359	169,683	3,494,359	2,733,208	Q3'11
761143AD8	11,236,126	11,083,320	152,806	11,083,320	8,284,532	Q3'11
93935HAJ6	13,571,090	12,382,320	1,188,770	12,382,320	9,069,716	Q3'11
01449CAK6	2,697,850	1,841,171	856,679	1,841,171	621,111	Q2'11
02147LAN3	14,321,009	13,895,767	425,242	13,895,767	9,170,196	Q2'11
02148JAJ6	5,497,686	5,310,520	187,166	5,310,520	4,403,228	Q2'11
02149HAW0	17,490,337	16,759,932	730,405	16,759,932	13,975,686	Q2'11
03072SFZ3	2,534,491	2,247,946	286,545	2,247,946	505,087	Q2'11
12566QAA1	6,885,483	5,785,724	1,099,759	5,785,724	4,997,142	Q2'11
126670FB9	4,124,307	4,067,928	56,379	4,067,928	3,091,215	Q2'11
23245LAB6	8,161,430	7,464,376	697,054	7,464,376	6,301,062	Q2'11
46629DAK1	5,257,578	4,640,349	617,229	4,640,349	3,880,295	Q2'11
5764342D5	16,983,893	16,831,522	152,371	16,831,522	12,917,221	Q2'11
74041AAG8	3,877,884	3,600,663	277,220	3,600,663	252,891	Q2'11
74041EAC9	108,213	24,717	83,496	24,717	0	Q2'11
74042EAC8	1,981,346	1,712,165	269,181	1,712,165	6,141	Q2'11
74042EAD6	90,801	(0)	90,801	(0)	(0)	Q2'11
75970JAB2	6,383,025	6,247,587	135,438	6,247,587	4,636,639	Q2'11
760985RZ6	806,898	539,061	267,837	539,061	316,702	Q2'11
761143AD8	11,796,496	11,548,905	247,591	11,548,905	8,851,026	Q2'11
86363AAA5	3,323,916	2,495,359	828,557	2,495,359	739,916	Q2'11
92926UAD3	14,098,908	13,641,429	457,479	13,641,429	11,095,933	Q2'11
93934FKZ4	20,879,662	19,122,592	1,757,070	19,122,592	16,686,942	Q2'11
93935HAJ6	14,237,167	13,882,166	355,001	13,882,166	9,755,425	Q2'11
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
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

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE NATIONWIDE LIFE INSURANCE COMPANY

(continued)

CUSIP	Amortized Cost Before Current Period OTTI	Present value of projected cash flows	Recognized other-than- temporary impairment	Amortized cost after other-than- temporary impairment	Fair value at time of OTTI	Date of Financial Stactment where reported
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
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

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE NATIONWIDE LIFE INSURANCE COMPANY

(continued)

CUSIP	Amortized Cost Before Current Period OTTI	Present value of projected cash flows	Recognized other-than- temporary impairment	Amortized cost after other-than- temporary impairment	Fair value at time of OTTI	Date of Financial Stactment where reported
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
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			<u>\$ 105,498,219</u>			

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

As of September 30, 2011

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$ (35,666,475)
2. 12 Months or Longer	\$ (412,232,382)

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

1. Less than 12 Months	\$ 822,222,880
2. 12 Months or Longer	\$ 1,553,500,980

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

If the severity and duration of the security's unrealized loss indicates a risk of an other-than-temporary impairment, the Company will evaluate if the amortized cost basis of the security will be recovered by comparing the present value of the cash flows expected to be received for the given security with the amortized cost basis of the security. If the present value of cash flows is greater than the amortized cost basis of a security then the security is deemed not to be other-than-temporarily impaired.

(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, except as noted below.

On September 29, 2011, the Company sold commercial mortgage loans to Nationwide Mutual Insurance Company (NMIC) with a book value of \$13,210,169 plus accrued interest of \$60,417. The sales were executed at market value for cash and resulted in realized losses of \$3,300,715.

(11) Debt

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

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. During third quarter, NFS advanced the final \$100,000,000 available under the line of credit to the Company and as of the report date, the \$600,000,000 principal balance remains outstanding. The Company has accrued interest of \$8,727,256 on the advancement as of September 30, 2011.

In May 2011, NMIC, NFS, and the Company entered the \$600,000,000 revolving credit facility that matures in May 2015. Terms of the new facility remain consistent with the facility that matured 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. The Company has no amounts outstanding under this facility as of September 30, 2011.

(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.

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE NATIONWIDE LIFE INSURANCE COMPANY

(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. 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's 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. On June 28, 2011, the Companies application to the Missouri Supreme Court to hear a further appeal was denied. On July 1, 2011, the Companies paid the amount of the judgment plus simple interest at 9%. The Companies intend to defend this case vigorously. On August 9, 2011, the plaintiffs filed a Satisfaction of Judgment.

A promotional and marketing arrangement associated with the Company's offering of a retirement plan product and related services in Alabama was investigated by the Alabama Attorney General, which assumed the investigation from the Alabama Securities Commission. On July 18, 2011, the Company entered into a settlement agreement with the State of Alabama, the Alabama Attorney General, the Alabama Department of Insurance, the Alabama Securities Commission, the Alabama State Personnel Board, the State of Alabama 457 Deferred Compensation Plan, the Alabama State Employees Association, PEBCO, Inc., Aon Investment Consulting, Inc., Edwin "Mac" McArthur, Steve Walkley, Glenn Parker, Ulysses Lavender, Diana McLain, Randy Hebson, and Robert Wagstaff. The settlement has not had a material adverse impact on the Company's financial position. It is not possible to predict what effect, if any, the settlement may have on the Company's retirement plan operations with respect to promotional and marketing arrangements in general in the future.

On June 8, 2011, NMIC and NLIC were named in a lawsuit filed in Court of Common Pleas, Cuyahoga County, Ohio entitled *Stanley Andrews and Donald Clark, on their behalf and on behalf of the class defined herein v. Nationwide Mutual Insurance Company and Nationwide Life Insurance Company*. The complaint alleges that NMIC and NLIC have an obligation to review the Social Security Administration Death Master File database for all life insurance policyholders who have at least a 70% probability of being deceased according to actuarial tables. The complaint further alleges that NMIC and NLIC are not conducting such a review. The complaint seeks injunctive relief and declaratory judgment requiring NMIC and NLIC to conduct such a review, and alleges NMIC and NLIC have violated the covenant of good faith and fair dealing and have been unjustly enriched by not having conducted such reviews. The complaint seeks certification as a class action. On July 6, 2011, NMIC and NLIC removed the case to the Northern District of Ohio. On July 13, 2011, NMIC and NLIC filed a motion to dismiss the case. Plaintiffs filed a motion to remand the case to state court on August 8, 2011. On September 12, 2011, NMIC and NLIC filed an opposition to plaintiffs' motion to remand. Plaintiffs reply in support of their motion to remand was filed on September 29, 2011. NMIC and NLIC intend to vigorously defend this case.

(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.

Fair values for the Company's derivative instruments are determined using valuation techniques, primarily pricing models, whose inputs are predominately observable in the market. These inputs include, but are not limited to, interest rate swap curves, credit spreads, interest rates, counterparty credit risk, equity volatility, and equity index levels. In some cases, the Company will utilize non-binding broker quotes as an additional valuation input.

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.

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE NATIONWIDE LIFE INSURANCE COMPANY

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

	As of September 30, 2011			
	Level 1	Level 2	Level 3	Total
Assets at fair value				
Bonds:				
Industrial & miscellaneous	\$ -	\$ 8,215,053	\$ 21,864,515	\$ 30,079,568
Total bonds	\$ -	\$ 8,215,053	\$ 21,864,515	\$ 30,079,568
Assets at fair value:				
Securities lending collateral assets	\$ -	\$ 134,455	\$ -	\$ 134,455
Common stocks	683,141	-	3,927,757	4,610,898
Derivative assets	91,566,408	2,031,117,022	1,056,081,036	3,178,764,466
Separate account assets	10,422,734,424	47,747,373,995	1,946,048,385	60,116,156,804
Total assets at fair value	<u>\$ 10,514,983,973</u>	<u>\$ 49,786,840,525</u>	<u>\$ 3,027,921,693</u>	<u>\$ 63,329,746,191</u>
Liabilities at fair value				
Derivative liabilities	\$ -	\$ 1,987,380,117	\$ -	\$ 1,987,380,117
Total liabilities at fair value	<u>\$ -</u>	<u>\$ 1,987,380,117</u>	<u>\$ -</u>	<u>\$ 1,987,380,117</u>

The following table represents assets and liabilities for which the Company used significant unobservable inputs (Level 3) to determine fair value measurement for the nine months ended September 30, 2011:

	Balance as of December 31, 2010	Net Investment Gain/Loss		Activity during the period			Balance as of September 30, 2011	
		In Earnings	Unrealized in Surplus	Purchases, issuances, sales and settlements		Transfers into Level 3		Transfers Out of Level 3
Assets at fair value								
Bonds:								
Industrial & miscellaneous	\$ 9,300,572	\$ (5,209,342)	\$ 1,806,617	\$ 1,016,669	\$ 14,950,000	\$ -	\$ 21,864,516	
Total bonds	\$ 9,300,572	\$ (5,209,342)	\$ 1,806,617	\$ 1,016,669	\$ 14,950,000	\$ -	\$ 21,864,516	
Assets at fair value:								
Common stocks	\$ 125,051	\$ -	\$ (3,138,975)	\$ 6,941,682	\$ -	\$ -	\$ 3,927,758	
Derivative assets	210,589,039	(13,683,054)	278,688,544	580,486,507	-	-	1,056,081,036	
Separate account assets	1,836,442,980	(839,270)	129,715,021	(13,292,840)	228,865	(6,206,370)	1,946,048,386	
Total assets at fair value	<u>\$ 2,056,457,642</u>	<u>\$ (19,731,666)</u>	<u>\$ 407,071,207</u>	<u>\$ 575,152,018</u>	<u>\$ 15,178,865</u>	<u>\$ (6,206,370)</u>	<u>\$ 3,027,921,696</u>	
Liabilities at fair value								
Derivative liabilities	\$ -	\$ -	\$ 687,945	\$ -	\$ -	\$ (687,945)	\$ -	
Total liabilities at fair value	<u>\$ -</u>	<u>\$ -</u>	<u>\$ 687,945</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ (687,945)</u>	<u>\$ -</u>	

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 September 30, 2011:

	Balance as of June 30, 2011	Net Investment Gain/Loss		Activity during the period			Balance as of September 30, 2011
		In Earnings	Unrealized in Surplus	Purchases, issuances, sales and settlements	Transfers into Level 3	Transfers Out of Level 3	
Assets at fair value							
Bonds:							
Industrial & miscellaneous	\$ 21,233,274	\$ (2,390,932)	\$ (481,272)	\$ 286,358	\$ 3,217,088	\$ -	\$ 21,864,516
Total bonds	\$ 21,233,274	\$ (2,390,932)	\$ (481,272)	\$ 286,358	\$ 3,217,088	\$ -	\$ 21,864,516
Assets at fair value:							
Common stocks	\$ 184,766	\$ -	\$ (3,198,690)	\$ 6,941,682	\$ -	\$ -	\$ 3,927,758
Derivative assets	442,744,807	(4,327,013)	356,301,620	261,361,622	-	-	1,056,081,036
Separate account assets	1,872,890,875	(2,877,145)	81,320,902	(5,286,248)	-	-	1,946,048,384
Total assets at fair value	<u>\$ 2,337,053,722</u>	<u>\$ (9,595,090)</u>	<u>\$ 433,942,560</u>	<u>\$ 263,303,414</u>	<u>\$ 3,217,088</u>	<u>\$ -</u>	<u>\$ 3,027,921,694</u>
Liabilities at fair value							
Derivative liabilities	\$ 687,945	\$ -	\$ -	\$ -	\$ -	\$ (687,945)	\$ -
Total liabilities at fair value	<u>\$ 687,945</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ (687,945)</u>	<u>\$ -</u>

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 September 30, 2011, June 30, 2011, 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. Transfers into Level 3 were due to pricing decreases on bonds previously carried at amortized cost now carried at fair value under the application of “lower of amortized cost or fair value” rules.

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- (21) Other Items
No significant change from prior year end.
- (22) Events Subsequent
None.
- (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.

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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 ☐
- 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 ☒
- 2.2

If yes, date of change:
3.

Have there been any substantial changes in the organizational chart since the prior quarter end?
If yes, complete the Schedule Y - Part 1 - organizational chart.

Yes ☐ No ☒
- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?

Yes ☐ No ☒
- 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?
If yes, attach an explanation.

Yes ☐ No ☒ N/A ☐
- 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 ☒
- 6.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes ☐ No ☐ N/A ☒
- 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 ☒
- 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 ☒
- 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 ☒ 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?
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

Yes [X] No []
- 9.11

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

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

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

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

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [] No [X]
- 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:

\$ 24,140,998
13.

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

\$
- 14.1

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

Yes [X] No []
- 14.2

If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	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	\$ 215,460,324
14.24 Short-Term Investments	\$	\$
14.25 Mortgage Loans on Real Estate	\$ 135,776,265	\$ 115,863,423
14.26 All Other	\$ 7,693,876	\$ 6,002,521
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 454,428,051	\$ 358,754,839
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.

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE NATIONWIDE LIFE INSURANCE COMPANY

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.

Report the statement value of mortgage loans at the end of this reporting period for the following categories:

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

1.13

Commercial Mortgages

\$

5,293,222,100

1.14

Total Mortgages in Good Standing

\$

5,293,222,100

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

3,278,673

1.3

Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months

1.31

Farm Mortgages

\$

1.32

Residential Mortgages

\$

1.33

Commercial Mortgages

\$

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

1.42

Residential Mortgages

\$

1.43

Commercial Mortgages

\$

1.44

Total Mortgages in Process of Foreclosure

\$

1.5

Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)

\$

5,296,500,773

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

113.478 %

2.2

A&H cost containment percent

0.000 %

2.3

A&H expense percent excluding cost containment expenses

22.176 %

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

\$

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE NATIONWIDE LIFE INSURANCE COMPANY

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

[illegible]

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE NATIONWIDE LIFE INSURANCE COMPANY

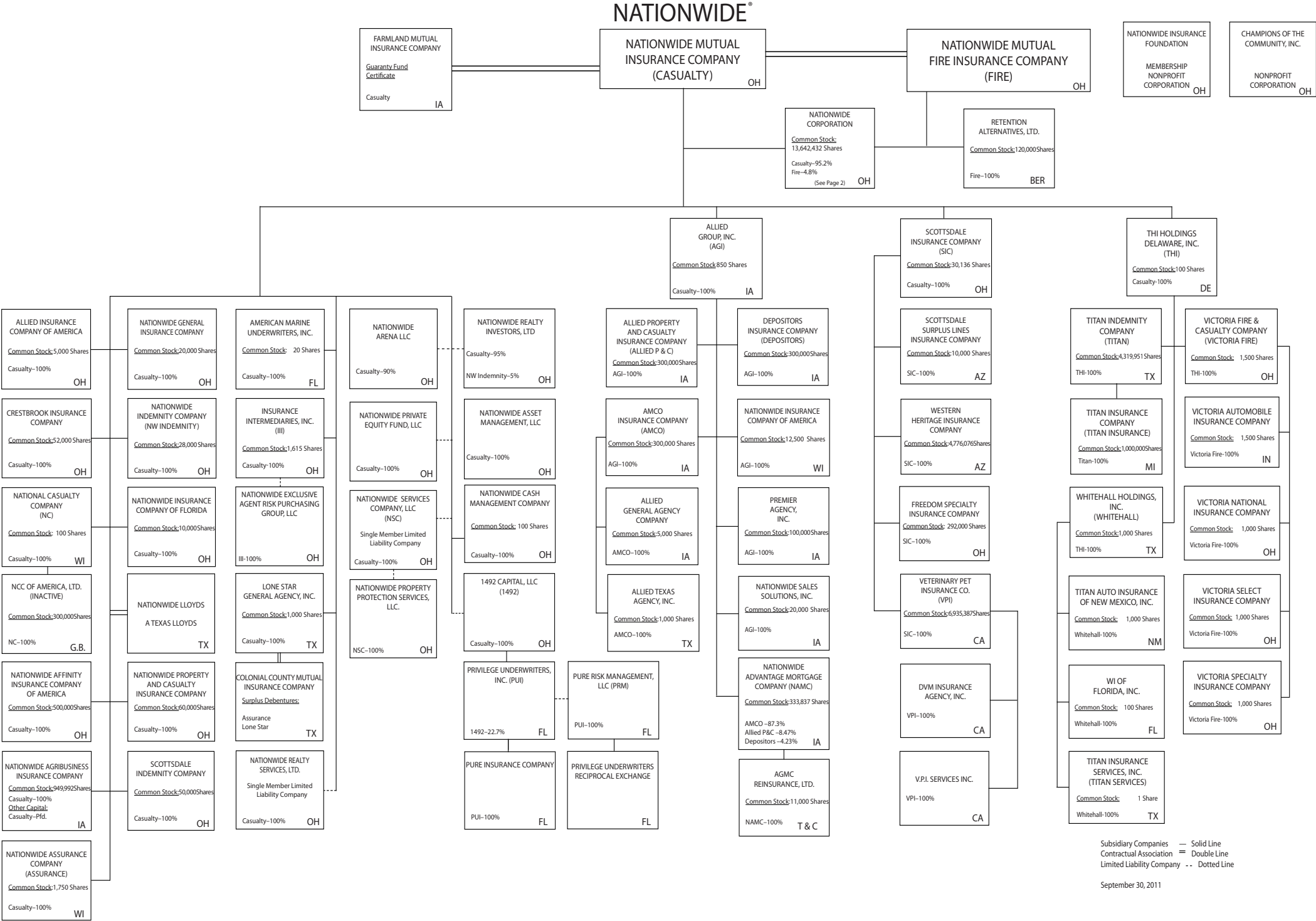
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.			1	Direct Business Only					
				Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
				2 Life Insurance Premiums	3 Annuity Considerations				
1.	Alabama	AL	L	3,731,750	3,396,640	504,334	97,193,223	104,825,947	
2.	Alaska	AK	L	1,867,485	659,804	569,208	6,432,827	9,529,324	
3.	Arizona	AZ	L	17,322,886	6,967,985	2,856,339	236,051,403	263,198,613	
4.	Arkansas	AR	L	1,641,425	267,784	588,440	63,229,819	65,727,468	
5.	California	CA	L	90,706,466	20,452,748	9,204,833	810,938,403	931,302,450	
6.	Colorado	CO	L	5,696,079	2,745,101	1,931,842	124,187,920	134,560,942	
7.	Connecticut	CT	L	7,483,750	3,762,200	3,064,992	103,489,195	117,800,137	
8.	Delaware	DE	L	71,679,482	647,715	3,589,970	19,874,009	95,791,176	
9.	District of Columbia	DC	L	5,483,152		42,112	9,174,574	14,699,838	
10.	Florida	FL	L	27,671,493	20,230,966	5,738,384	704,086,862	757,727,705	
11.	Georgia	GA	L	26,709,731	3,750,126	2,864,443	157,761,024	191,085,324	
12.	Hawaii	HI	L	1,237,644	773,244	5,901	58,965,387	60,982,176	
13.	Idaho	ID	L	570,496	1,272,317	12,111,610	43,446,378	57,400,801	
14.	Illinois	IL	L	19,095,481	8,000,519	2,660,977	359,351,708	389,108,685	
15.	Indiana	IN	L	5,483,585	3,599,148	5,043,636	145,102,364	159,228,733	
16.	Iowa	IA	L	3,763,719	1,911,930	1,321,080	40,338,696	47,335,425	
17.	Kansas	KS	L	3,272,796	2,249,155	541,636	56,611,819	62,675,406	
18.	Kentucky	KY	L	10,454,969	2,616,104	2,548,412	83,460,414	99,079,899	
19.	Louisiana	LA	L	1,796,005	922,984	2,514,562	96,410,316	101,643,867	
20.	Maine	ME	L	1,068,873	828,987	4,647,698	20,241,413	26,786,971	
21.	Maryland	MD	L	21,555,922	7,018,479	1,419,673	140,106,401	170,100,475	
22.	Massachusetts	MA	L	10,021,871	17,671,922	6,723,382	221,749,960	256,167,135	
23.	Michigan	MI	L	26,042,303	3,813,613	4,215,556	229,737,749	263,809,221	
24.	Minnesota	MN	L	7,386,337	2,643,251	541,387	119,213,655	129,784,630	
25.	Mississippi	MS	L	1,825,581	495,622	1,289,070	15,283,951	18,894,224	
26.	Missouri	MO	L	12,290,444	4,553,258	3,095,491	99,830,753	119,769,946	
27.	Montana	MT	L	348,409	1,675,546	45,614	10,684,785	12,754,354	
28.	Nebraska	NE	L	708,786	1,325,411	400,526	47,180,363	49,615,086	
29.	Nevada	NV	L	1,261,461	1,896,755	948,457	39,582,784	43,689,457	
30.	New Hampshire	NH	L	1,854,885	1,715,131	56,107	79,825,488	83,451,611	
31.	New Jersey	NJ	L	27,543,655	5,502,791	5,643,508	284,196,676	322,886,630	
32.	New Mexico	NM	L	582,638	968,990	941,559	26,255,776	28,748,963	
33.	New York	NY	L	76,172,677	23,194,687	8,306,288	869,216,993	976,890,645	
34.	North Carolina	NC	L	42,874,389	7,804,819	9,548,607	150,094,219	210,322,034	
35.	North Dakota	ND	L	10,055,501		85,092	8,261,184	18,401,777	
36.	Ohio	OH	L	38,641,656	9,595,630	11,881,272	645,070,212	705,188,770	
37.	Oklahoma	OK	L	2,556,901	2,426,972	717,612	61,220,555	66,922,040	
38.	Oregon	OR	L	1,494,469	2,331,336	424,845	84,329,307	88,579,957	
39.	Pennsylvania	PA	L	54,755,549	18,658,120	8,321,192	446,320,007	528,054,868	
40.	Rhode Island	RI	L	3,517,347	1,065,329	15,232,199	30,961,970	50,776,845	
41.	South Carolina	SC	L	6,405,591	2,615,851	1,198,923	58,438,075	68,658,440	
42.	South Dakota	SD	L	693,794	836,152	205,957	11,265,661	13,001,564	
43.	Tennessee	TN	L	6,112,511	6,557,095	1,209,325	161,588,317	175,467,248	
44.	Texas	TX	L	32,741,060	13,053,535	6,445,735	442,194,723	494,435,053	
45.	Utah	UT	L	1,448,506	573,196	95,343	32,255,482	34,372,527	
46.	Vermont	VT	L	1,629,707	530,242	4,146,434	12,709,386	19,015,769	
47.	Virginia	VA	L	19,102,662	5,366,773	2,797,961	128,940,132	156,207,528	
48.	Washington	WA	L	3,076,357	4,925,341	1,703,284	169,991,491	179,696,473	
49.	West Virginia	WV	L	5,984,794	1,578,691	1,463,357	30,395,527	39,422,369	
50.	Wisconsin	WI	L	1,993,913	3,220,477	998,527	159,399,221	165,612,138	
51.	Wyoming	WY	L	190,545		236,011	7,328,733	7,755,289	
52.	American Samoa	AS	N	69,342				69,342	
53.	Guam	GU	L	849			4,798,089	4,798,938	
54.	Puerto Rico	PR	L	285,392	289,286	225	18,839,668	19,414,571	
55.	U.S. Virgin Islands	VI	L	21,165		2,058	2,185,918	2,209,141	
56.	Northern Mariana Islands	MP	N						
57.	Canada	CN	N	76,112	250,375			326,487	
58.	Aggregate Other Aliens	OT	XXX	770,187	97,268	1,314	3,448	872,217	
59.	Subtotal	(a)	54	728,830,535	239,307,401	162,692,300	8,085,804,413	9,216,634,649	
90.	Reporting entity contributions for employee benefits plans		XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....		XXX	25,177,128			56	25,177,184	
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	3,207,259		81,843		3,289,102	
94.	Aggregate or other amounts not allocable by State		XXX						
95.	Totals (Direct Business)		XXX	757,214,922	239,307,401	162,774,143	8,085,804,469	9,245,100,935	
96.	Plus Reinsurance Assumed		XXX	4,373,488	11,409	50,403	79,340,745	83,776,045	
97.	Totals (All Business)		XXX	761,588,410	239,318,810	162,824,546	8,165,145,214	9,328,876,980	
98.	Less Reinsurance Ceded		XXX	84,427,448		162,178,200	9,847,919	256,453,567	
99.	Totals (All Business) less Reinsurance Ceded		XXX	677,160,962	239,318,810	646,346	8,155,297,295	9,072,423,413	
5801.	DETAILS OF WRITE-INS Foreign - Other		XXX	770,187	97,268	1,314	3,448	872,217	
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	770,187	97,268	1,314	3,448	872,217	
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						

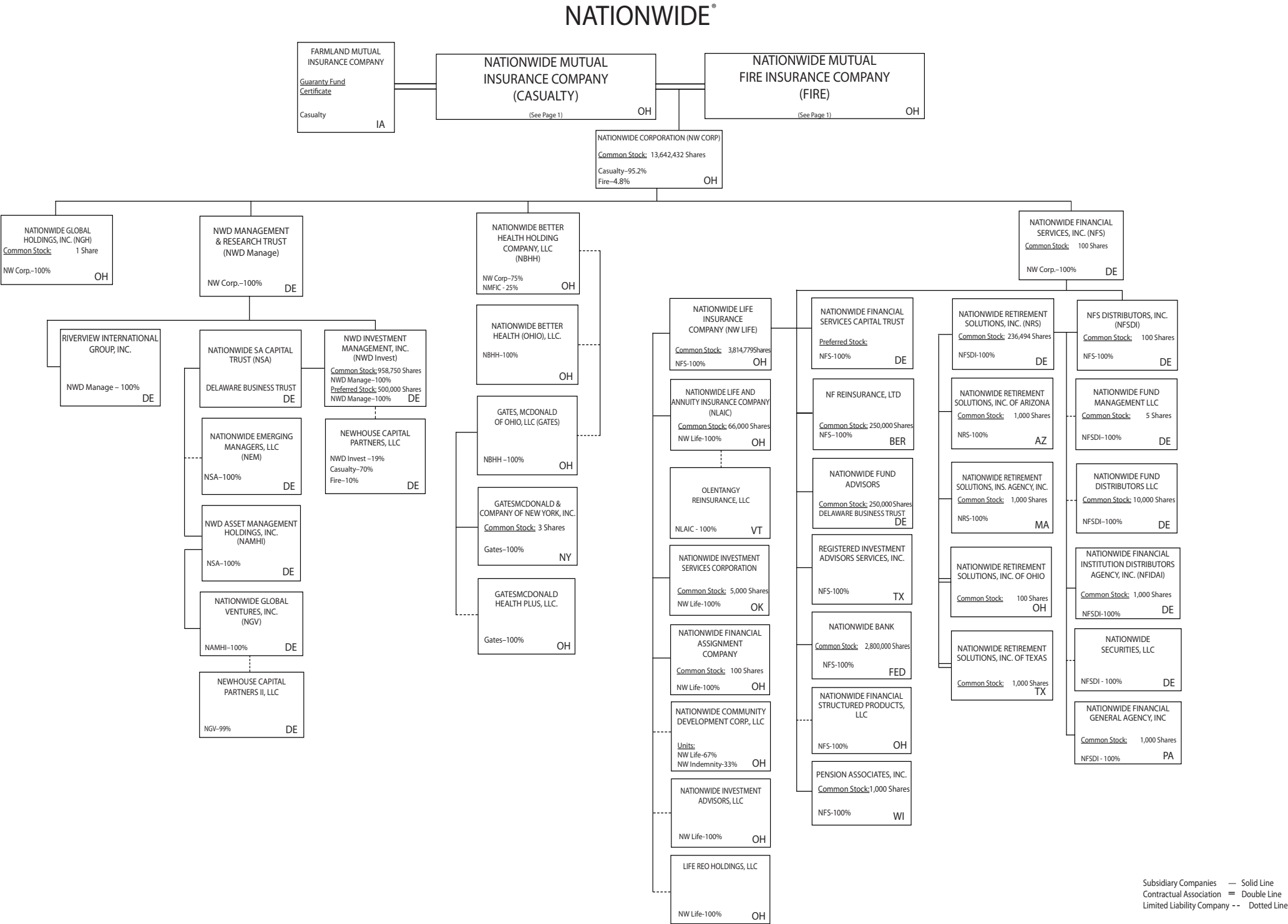
(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business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

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



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

September 30, 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	Allied Insurance Company of America
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

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE NATIONWIDE LIFE INSURANCE COMPANY

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE NATIONWIDE LIFE INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

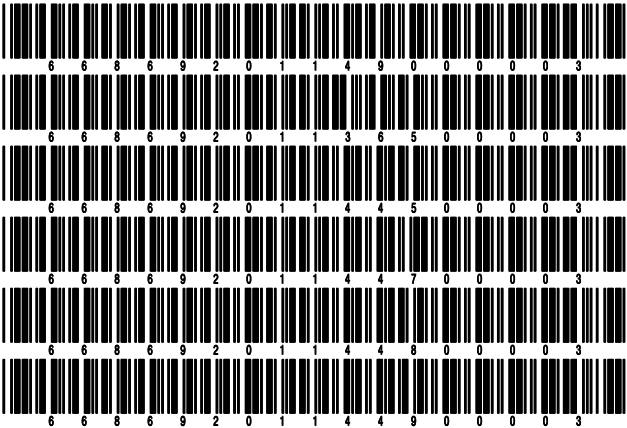
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required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

Explanation:

1.
2.
3.
5.
6.
7.

Bar Code:

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



STATEMENT AS OF SEPTEMBER 30, 2011 OF THE NATIONWIDE LIFE INSURANCE COMPANY

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Prepaid Pension Costs	79,620,450	76,404,425	3,216,025	3,216,025
2597. Summary of remaining write-ins for Line 25 from overflow page	79,620,450	76,404,425	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		18,522,235	19,351,937
2505. Reserve for Litigation		5,612,203	24,244,240
2506. Reserve for Rate Stabilizations		25,373,041	26,999,758
2597. Summary of remaining write-ins for Line 25 from overflow page		49,507,479	70,595,935

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		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	2
	Year to Date	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	493,360,423	317,947,211
2.2 Additional investment made after acquisition	1,688,217	14,974,393
3. Capitalized deferred interest and other		
4. Accrual of discount	113,146	3,053,913
5. Unrealized valuation increase (decrease)		13,694,206
6. Total gain (loss) on disposals	2,767,253	(21,537,346)
7. Deduct amounts received on disposals	603,005,143	820,202,951
8. Deduct amortization of premium and mortgage interest points and commitment fees	227	
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized	10,528,305	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)	5,329,385,463	5,444,990,099
12. Total valuation allowance	(32,884,689)	(42,914,149)
13. Subtotal (Line 11 plus Line 12)	5,296,500,774	5,402,075,950
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	5,296,500,774	5,402,075,950

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	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	36,049,869	39,127,006
3. Capitalized deferred interest and other	(114,597)	(488,687)
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	3,917,860	7,077,838
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	1,429,222	2,317,553
8. Deduct amortization of premium and depreciation	20,792,530	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)	212,591,778	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)	212,450,994	196,467,045

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	21,697,156,538	21,299,299,110
2. Cost of bonds and stocks acquired	3,635,008,189	4,613,791,130
3. Accrual of discount	71,461,402	102,976,660
4. Unrealized valuation increase (decrease)	(74,148,597)	73,164,695
5. Total gain (loss) on disposals	25,435,238	91,251,129
6. Deduct consideration for bonds and stocks disposed of	2,766,096,541	4,245,184,745
7. Deduct amortization of premium	42,631,004	59,561,083
8. Total foreign exchange change in book/adjusted carrying value	(3,072,765)	(15,422,924)
9. Deduct current year's other than temporary impairment recognized	33,696,400	163,157,434
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	22,509,416,060	21,697,156,538
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	22,509,416,060	21,697,156,538

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE NATIONWIDE LIFE INSURANCE COMPANY

SCHEDULE D - PART 1B

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

	1 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)	12,975,927,505	630,859,552	376,324,658	31,366,809	12,516,064,837	12,975,927,505	13,261,829,208	12,535,750,328
2. Class 2 (a)	7,076,570,583	398,565,329	164,235,057	(15,116,755)	7,016,279,489	7,076,570,583	7,295,784,100	6,873,546,404
3. Class 3 (a)	1,143,706,788	56,228,146	46,903,866	(40,691,261)	1,169,521,754	1,143,706,788	1,112,339,807	1,256,063,206
4. Class 4 (a)	388,387,159	11,092,545	37,827,301	6,828,272	395,606,944	388,387,159	368,480,675	456,737,903
5. Class 5 (a)	246,084,206	1,775,427	15,374,721	(11,541,071)	318,672,023	246,084,206	220,943,841	252,672,032
6. Class 6 (a)	37,059,652	424,327	4,239,267	(3,277,522)	22,830,575	37,059,652	29,967,190	23,816,232
7. Total Bonds	21,867,735,893	1,098,945,326	644,904,870	(32,431,528)	21,438,975,622	21,867,735,893	22,289,344,821	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	21,867,735,893	1,098,945,326	644,904,870	(32,431,528)	21,438,975,622	21,867,735,893	22,289,344,821	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	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals	1,116,663,605	XXX	1,116,663,605	17,534	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	632,580,294	762,787,039
2. Cost of short-term investments acquired	13,127,128,919	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	12,643,045,608	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)	1,116,663,605	632,580,294
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	1,116,663,605	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	331,879,336
3.	Unrealized Valuation increase/(decrease)	464,071,375
4.	Total gain (loss) on termination recognized	(60,512,625)
5.	Considerations received/(paid) on terminations	
6.	Amortization	
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	3,891,174
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	1,086,608,817
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	1,086,608,817

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)	182,911,990
3.1	Change in variation margin on open contracts	115,811,118
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	97,353,446
3.24	Section 1, Column 16, prior year	(18,457,672)
		115,811,118
		115,811,118
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Variation margin on terminated contracts during the year	(37,214,694)
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	
	4.22 Amount recognized	(37,214,694)
		(37,214,694)
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)	376,893,982
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	376,893,982

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

	99999999 - Totals
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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	16,084,259	3	16,097,152			3	16,096,282
2. Add: Opened or Acquired Transactions.....										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX	42	XXX	25,122	XXX		XXX		XXX	25,164
4. Less: Closed or Disposed of Transactions.....						3,000,000				3,000,000
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	12,065	XXX	12,229	XXX	12,396	XXX		XXX	36,690
7. Ending Inventory	3	16,084,259	3	16,097,152	3	13,084,756			3	13,084,756

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.....	1,086,608,813
2.	Part B, Section 1, Column 14.....	182,911,990
3.	Total (Line 1 plus Line 2)	1,269,520,803
4.	Part D, Column 5	3,273,444,832
5.	Part D, Column 6	(2,003,924,032)
6.	Total (Line 3 minus Line 4 minus Line 5)	3
		Fair Value Check
7.	Part A, Section 1, Column 16	1,080,276,645
8.	Part B, Section 1, Column 13	182,911,990
9.	Total (Line 7 plus Line 8)	1,263,188,635
10.	Part D, Column 8	3,280,075,327
11.	Part D, Column 9	(2,016,886,693)
12.	Total (Line 9 minus Line 10 minus Line 11)	1
		Potential Exposure Check
13.	Part A, Section 1, Column 21	1,112,693,898
14.	Part B, Section 1, Column 19	204,382,750
15.	Part D, Column 11	1,317,076,646
16.	Total (Line 13 plus Line 14 minus Line 15)	2

SCHEDULE E - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of cash equivalents acquired	3,240,000	
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	3,240,000	
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)		
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)		

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE NATIONWIDE LIFE INSURANCE COMPANY

SCHEDULE B - PART 2

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
00-1101729	UPPER ARLINGTON	OH		07/15/2011	5.800	40,000,000		53,200,000
00-1101734	BIRMINGHAM	AL		07/08/2011	10.000	750,000		31,510,000
00-1101752	AGOURA HILLS	CA		07/28/2011	6.500	8,000,000		15,550,000
00-1101756	NASHVILLE	TN		07/20/2011	5.550	10,000,000		14,290,000
00-1101757	WOODINVILLE	WA		07/13/2011	4.390	6,000,000		12,970,000
00-1101759	CHARLOTTE	NC		07/01/2011	3.850	18,725,000		25,700,000
00-1101763	CINCINNATI	OH		08/30/2011	5.180	16,000,000		22,000,000
00-1101765	CHICAGO	IL		08/31/2011	4.390	7,000,000		18,290,000
00-1101767	GREENFIELD	WI		09/12/2011	5.150	10,650,000		15,450,000
00-1101771	CINCINNATI	OH		07/27/2011	4.960	5,800,000		7,750,000
00-1101772	PARKER	CO		09/01/2011	4.450	15,760,000		21,630,000
00-1101774	DENVER	CO		08/03/2011	3.500	14,000,000		21,490,000
00-1101775	WASHINGTON	DC		07/28/2011	4.750	13,500,000		20,970,000
00-1101776	ORANGE	CA		09/29/2011	4.760	7,000,000		15,720,000
00-1101780	MINNEAPOLIS	MN		09/20/2011	4.800	20,000,000		28,006,667
00-1101784	SEATTLE	WA		09/30/2011	4.900	7,150,000		10,200,000
00-1101786	PITTSBURGH	PA		09/23/2011	5.250	32,250,000		42,540,000
00-9000151	NATIONAL CITY	CA		07/22/2011	7.125	784,000		15,200,000
00-1101779	GOODYEAR	AZ		08/30/2011	4.200	18,000,000		25,860,000
0599999. Mortgages in good standing - Commercial mortgages-all other						251,369,000		418,326,667
0899999. Total Mortgages in good standing						251,369,000		418,326,667
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						251,369,000		418,326,667

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
00-1000545	ST. LOUIS	MO		11/30/2001	09/02/2011	524,181							524,181	524,181			
00-1000604	FREMONT	CA		06/28/2001	07/05/2011	5,676,790							5,577,635	5,577,635			
00-1000615	MENLO PARK	CA		06/21/2001	07/07/2011	334,458							48,592	48,592			
00-1000654	STUART	FL		10/18/2001	08/12/2011	6,159,086							6,071,637	6,071,637			
00-1001257	ORANGE	CA		02/28/2003	09/29/2011	3,972,414							3,871,811	3,871,811			
00-1100025	CINCINNATI	OH		10/16/2003	07/14/2011	4,500,708							4,379,676	4,379,676			
00-1100086	WOODINVILLE	WA		08/12/2003	07/13/2011	2,900,000							2,900,000	2,900,000			
00-1101083	REDONDO BEACH	CA		01/23/2006	07/25/2011	3,623,124							3,599,705	3,599,705			
00-1101088	MIDDLETOWN	CT		12/21/2005	09/01/2011	12,504,381							12,468,980	12,468,980			
00-1101089	MIDDLETOWN	CT		12/21/2005	09/01/2011	14,798,978							14,748,705	14,748,705			
00-1101120	HOPKINS	MN		02/16/2006	08/05/2011	363,374							357,626	357,626			
00-1101240	ATLANTA	GA		09/12/2006	09/30/2011	6,370,000							6,370,000	6,370,000			
00-1101245	NOVI	MI		07/10/2006	09/22/2011	10,000,000							10,000,000	10,000,000			
00-1101253	WILMINGTON	CA		09/06/2006	09/30/2011	1,480,621							1,463,939	1,463,939			
00-1101303	MOUNT LAUREL	NJ		08/29/2006	09/16/2011	13,321,188							13,299,592	13,299,592			
00-1101304	MOUNT LAUREL	NJ		08/29/2006	09/16/2011	9,144,466							9,126,595	9,170,381		43,786	43,786
00-1101305	MOUNT LAUREL	NJ		08/29/2006	09/16/2011	17,787,970							17,755,576	17,799,361		43,786	43,786
00-1101370	COLUMBUS	OH		03/15/2007	07/21/2011	15,900,000							15,900,000	15,900,000			
00-1101381	AURORA	IL		01/11/2007	08/10/2011	580,307							612,000	612,000			
00-1101473	SAN JOSE	CA		11/09/2007	09/06/2011	17,000,000							17,000,000	17,000,000			
00-9000034	WESTLAKE VILLAGE	CA		01/01/2001	08/12/2011	113,514							100,999	100,999			
00-9000102	GARDENA	CA		08/01/2001	07/22/2011	251,998							232,912	232,912			

STATEMENT AS OF SEPTEMBER 30, 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
00-9000118	ANTIOCH	CA		10/01/2001	08/10/2011	276,853							272,558	272,558			
03-0302766	CLEVELAND	TN		08/20/1991	08/15/2011	277,462							71,122	71,122			
03-0308639	WOODINVILLE	WA		07/03/1996	07/13/2011	358,516							91,290	91,290			
03-0309185	SALT LAKE CITY	UT		07/22/1996	08/01/2011	941,667							240,203	240,203			
03-0309332	TUKWILA	WA		07/10/1996	07/07/2011	294,056							42,875	42,875			
03-4100320	KENT	WA		09/28/1998	09/28/2011	226,042							92,018	92,018			
00-1101245	NOVI	MI		07/10/2006	09/22/2011	4,500,000							4,500,000	4,500,000			
00-6000187	ELIZABETHTOWN	PA		01/31/2002	07/05/2011	124,770							76,873	76,873			
0199999. Mortgages closed by repayment						154,306,925							151,797,099	151,884,670		87,571	87,571
00-1000008	VANCOUVER	WA		04/24/2000		1,238,328							61,370	61,370			
00-1000030	PITTSBURGH	PA		11/16/1999		6,361,228							129,063	129,063			
00-1000031	PITTSBURGH	PA		11/16/1999		2,453,957							57,765	57,765			
00-1000032	PITTSBURGH	PA		09/20/1999		3,889,428							39,951	39,951			
00-1000038	VISTA	CA		08/31/2000		4,149,898							71,681	71,681			
00-1000095	FLORENCE	KY		02/16/2000		1,112,822							6,320	6,320			
00-1000127	LOVELAND	OH		03/22/2000		472,853							82,238	82,238			
00-1000155	SOUTH GATE	CA		03/15/2000		547,612							36,480	36,480			
00-1000171	CANTON	OH		08/15/2000		2,052,782							36,206	36,206			
00-1000178	PITTSBURGH	PA		04/25/2001		1,012,377							52,532	52,532			
00-1000188	KEASBY	NJ		04/17/2000		5,343,513							98,920	98,920			
00-1000194	KENT	WA		05/11/2000		1,140,416							55,071	55,071			
00-1000198	LENEXA	KS		06/29/2000		2,498,932							131,443	131,443			
00-1000232	BONITA SPRINGS	FL		06/23/2000		4,527,275							18,220	18,220			
00-1000267	RICHMOND	VA		11/14/2000		1,869,962							84,698	84,698			
00-1000327	SALT LAKE CITY	UT		01/04/2001		2,476,717							20,851	20,851			
00-1000354	CLINTON	TN		12/05/2000		747,010							86,595	86,595			
00-1000385	FLORENCE	KY		12/14/2000		859,283							4,880	4,880			
00-1000467	ROCHESTER HILLS	MI		08/15/2001		7,016,741							50,035	50,035			
00-1000517	JACKSONVILLE	FL		12/23/2002		4,310,141							58,891	58,891			
00-1000541	COLUMBUS	OH		04/30/2001		4,681,011							77,527	77,527			
00-1000556	INDIANAPOLIS	IN		04/12/2001		1,409,585							113,306	113,306			
00-1000566	TUCSON	AZ		05/10/2001		2,245,425							36,821	36,821			
00-1000577	FORT LEE	NJ		08/29/2001		1,785,387							8,679	8,679			
00-1000593	KENILWORTH	NJ		08/08/2001		6,997,625							108,328	108,328			
00-1000608	DALLAS	TX		01/14/2002		3,799,870							55,729	55,729			
00-1000617	LEWIS CENTER	OH		12/27/2001		1,636,214							14,338	14,338			
00-1000631	LOUISVILLE	KY		06/25/2001		3,535,131							62,954	62,954			
00-1000634	SALT LAKE CITY	UT		08/03/2001		1,656,677							9,170	9,170			
00-1000642	ROMEVILLE	IL		04/19/2002		2,940,923							43,332	43,332			
00-1000647	N. JACKSON	OH		09/28/2001		7,632,501							56,151	56,151			
00-1000665	EDISON	NJ		07/06/2001		9,632,694							152,576	152,576			
00-1000692	CAPE CORAL	FL		02/07/2002		2,599,698							15,840	15,840			
00-1000696	FT. LAUDERDALE	FL		05/08/2002		11,719,619							94,752	94,752			
00-1000701	VILLANOVA	PA		12/17/2001		4,935,151							75,551	75,551			
00-1000714	CLOSTER	NJ		11/08/2001		2,455,334							37,185	37,185			
00-1000735	NEW CASTLE	IN		07/18/2002		2,401,940							33,123	33,123			
00-1000774	FLINT	MI		12/20/2001		8,310,569							171,891	171,891			
00-1000788	FT. PIERCE	FL		11/20/2001		1,505,364							31,226	31,226			
00-1000818	VANDERGRIFF	PA		02/22/2002		6,214,461							92,813	92,813			
00-1000819	BARBERTON	OH		12/21/2001		3,381,635							51,623	51,623			
00-1000820	PITTSBURGH	PA		12/21/2001		1,556,855							23,767	23,767			
00-1000821	LOWER BURRELL	PA		12/21/2001		1,752,368							26,751	26,751			
00-1000822	CANAL FULTON	OH		12/21/2001		963,078							14,702	14,702			
00-1000848	NEW ALBANY	OH		02/07/2002		3,645,480							54,758	54,758			
00-1000858	BROOK PARK	OH		04/09/2002		4,600,582							103,478	103,478			
00-1000859	DYER	IN		05/28/2002		830,525							6,934	6,934			
00-1000864	TUALATIN	OR		03/22/2002		1,834,943							27,156	27,156			
00-1000867	SALT LAKE CITY	UT		03/01/2002		2,778,229							41,493	41,493			
00-1000872	ONTARIO	CA		03/26/2002		1,405,977							11,888	11,888			
00-1000873	LEXINGTON	KY		04/22/2002		84,914											
00-1000875	SCOTTSDALE	AZ		09/18/2002		1,919,419							25,505	25,505			

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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
00-1000903	UNION CITY	CA		03/28/2002		4,508,006							102,325	102,325			
00-1000914	CINCINNATI	OH		07/01/2002		2,129,408							31,261	31,261			
00-1000926	MARIETTA	GA		12/23/2002		2,924,624							24,241	24,241			
00-1000929	CRANBERRY	PA		06/11/2002		23,210,746							182,735	182,735			
00-1000932	HARRISON TOWNSHIP	MI		05/29/2002		6,956,157							52,488	52,488			
00-1000936	VISTA	CA		04/18/2002		1,154,235							12,082	12,082			
00-1000941	SPARTANBURG	SC		05/07/2002		1,072,018							8,509	8,509			
00-1000949	STOW	OH		05/30/2002		2,983,064							42,572	42,572			
00-1000958	HOUSTON	TX		06/18/2002		2,146,187							16,994	16,994			
00-1000964	COLUMBUS	OH		10/03/2002		2,519,460							34,179	34,179			
00-1000967	SAN DIEGO	CA		07/10/2002		10,064,519							80,389	80,389			
00-1000969	NORTH BERGEN	NJ		05/31/2002		3,988,575							31,834	31,834			
00-1000970	NORTH BERGEN	NJ		05/31/2002		9,723,767							89,350	89,350			
00-1000977	OCEANSIDE	CA		06/13/2002		5,294,769							37,293	37,293			
00-1000978	BURLINGTON	KY		08/15/2002		205,549							1,728	1,728			
00-1000980	HILLSBORO	OR		06/07/2002		2,049,486							19,036	19,036			
00-1000998	ATLANTA	GA		08/09/2002		17,621,875							141,942	141,942			
00-1000999	AURORA	CO		03/03/2004		8,437,971							33,796	33,796			
00-1001017	STARKVILLE	MS		07/03/2002		1,579,503							12,340	12,340			
00-1001038	ITHACA	NY		10/01/2002		5,803,290							27,790	27,790			
00-1001042	RAVENNA	OH		06/27/2002		6,788,793							96,758	96,758			
00-1001043	REDDING	CA		01/27/2003		10,205,259							58,400	58,400			
00-1001049	WAYNE	PA		10/24/2002		644,321							19,067	19,067			
00-1001053	RICHARDSON	TX		11/15/2002		2,265,923							19,053	19,053			
00-1001055	STOCKBRIDGE	GA		09/06/2002		2,243,863							31,776	31,776			
00-1001063	OCEOLA TOWNSHIP	MI		03/14/2003		786,047							6,448	6,448			
00-1001090	MASON	OH		12/20/2002		8,786,006							49,884	49,884			
00-1001091	FINDLAY	OH		10/18/2002		3,104,684							27,952	27,952			
00-1001105	LOGAN	UT		09/05/2002		4,955,990							42,679	42,679			
00-1001106	PLYMOUTH	MI		11/13/2002		5,789,433							49,889	49,889			
00-1001123	HILLSBOROUGH	NC		10/09/2003		4,541,291							21,328	21,328			
00-1001124	FT MYERS	FL		06/26/2003		8,022,682							44,165	44,165			
00-1001135	MADISON	WI		12/20/2002		3,008,940							16,316	16,316			
00-1001138	CHARLOTTE	NC		10/10/2002		5,391,950							27,432	27,432			
00-1001147	AMERICAN FORK	UT		11/27/2002		1,237,430							71,585	71,585			
00-1001152	DALLAS	TX		12/20/2002		7,058,215							49,607	49,607			
00-1001153	MONTVALE	NJ		10/29/2002		1,291,896							10,670	10,670			
00-1001155	MODESTO	CA		12/10/2002		785,608							4,639	4,639			
00-1001161	PLEASANT GROVE	UT		11/15/2002		8,099,047							70,705	70,705			
00-1001165	CHESTERFIELD	VA		11/20/2002		8,992,391							53,181	53,181			
00-1001175	VIERA	FL		02/27/2004		11,501,119							54,636	54,636			
00-1001180	LOUISVILLE	KY		05/09/2003		5,829,088							49,882	49,882			
00-1001185	RALEIGH	NC		08/06/2004		24,567,135							116,275	116,275			
00-1001200	FAIRFIELD	NJ		05/02/2003		1,909,110							16,351	16,351			
00-1001201	NORTH BRUNSWICK	NJ		05/29/2003		5,795,578							50,787	50,787			
00-1001203	NILES	IL		12/30/2002		5,044,646							28,897	28,897			
00-1001208	JACKSONVILLE	FL		12/23/2002		9,262,566							136,642	136,642			
00-1001209	AURORA	CO		12/16/2002		3,287,072							29,043	29,043			
00-1001215	EDISON	NJ		12/17/2002		13,822,598							208,608	208,608			
00-1001227	HOUSTON	TX		11/20/2002		1,214,486							47,749	47,749			
00-1001228	HOUSTON	TX		11/20/2002		1,851,956							101,554	101,554			
00-1001229	HOUSTON	TX		11/20/2002		930,909							37,996	37,996			
00-1001230	HOUSTON	TX		11/20/2002		876,486							46,806	46,806			
00-1001231	HOUSTON	TX		11/20/2002		735,213							27,866	27,866			
00-1001232	HOUSTON	TX		11/20/2002		1,330,471							78,158	78,158			
00-1001233	HOUSTON	TX		11/20/2002		578,740							25,529	25,529			
00-1001234	WALNUT CREEK	CA		11/20/2002		242,204							1,820	1,820			
00-1001237	DALLAS	TX		11/20/2002		8,228,451							129,922	129,922			
00-1001244	PITTSBURGH	PA		02/08/2005		18,876,796							124,438	124,438			
00-1001260	FINDLAY TOWNSHIP	PA		03/05/2003		1,529,557							42,146	42,146			
00-1001269	CITY OF COMMERCE	CA		02/27/2003		2,333,547							21,060	21,060			

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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
00-1001279	PITTSBURGH	PA		12/23/2003		6,046,764							103,992	103,992			
00-1001281	PUYALLUP	WA		11/10/2003		188,841							1,471	1,471			
00-1001283	GARLAND	TX		03/03/2003		2,828,029							40,705	40,705			
00-1001291	MENLO	CA		09/10/2003		6,669,387							37,861	37,861			
00-1001293	ODESSA	TX		04/23/2003		8,810,795							50,092	50,092			
00-1001295	DENVER	CO		05/05/2003		822,324							22,599	22,599			
00-1001302	MENLO	CA		03/31/2003		3,536,753							20,077	20,077			
00-1001303	CORONA	CA		07/01/2003		519,877							2,205	2,205			
00-1001305	AUBURN HILLS	MI		07/15/2003		2,884,649							26,680	26,680			
00-1001308	CHICAGO	IL		07/22/2003		11,252,321							158,525	158,525			
00-1001310	SOLON	OH		04/28/2003		4,732,651							134,826	134,826			
00-1001311	ST. PETERSBURG	FL		06/24/2003		3,377,767							91,627	91,627			
00-1001312	ODESSA	TX		04/23/2003		2,511,076							14,276	14,276			
00-1001314	SALT LAKE CITY	UT		11/04/2003		5,511,612							43,033	43,033			
00-1001315	HEBRON	KY		04/16/2003		9,656,297							56,181	56,181			
00-1001316	CHARLOTTE	NC		09/02/2003		1,110,709							100,425	100,425			
00-1001319	RANCHO CUCAMONGA	CA		05/15/2003		1,977,236							17,674	17,674			
00-1001320	RIVERSIDE	CA		05/22/2003		12,225,725							73,809	73,809			
00-1001324	ST PETE/PINELLAS PK	FL		09/08/2003		2,195,455							57,527	57,527			
00-1001328	MILFORD	OH		08/29/2003		4,993,537							43,378	43,378			
00-1001331	WALKER	MI		05/07/2003		3,573,242							100,745	100,745			
00-1001332	WALKER	MI		05/07/2003		447,708							42,931	42,931			
00-1001333	MYRTLE BEACH	SC		06/02/2003		3,145,898							44,815	44,815			
00-1001334	CHARLESTON	SC		06/06/2003		1,114,604							9,919	9,919			
00-1001336	MT. PLEASANT	WI		05/02/2003		153,067							1,408	1,408			
00-1002001	WESTMONT	NJ		12/05/2002		1,115,032							50,761	50,761			
00-1002014	KNOXVILLE	TN		07/28/2003		3,132,329							43,876	43,876			
00-1002022	KIRKLAND	WA		04/17/2003		5,617,954							37,261	37,261			
00-1002023	FRAMINGHAM	MA		05/07/2003		7,802,296							66,964	66,964			
00-1002028	MADISON	WI		11/25/2003		4,239,559							21,188	21,188			
00-1002030	LA PALMA	CA		04/28/2003		10,168,078							87,841	87,841			
00-1100002	MAINEVILLE	OH		04/10/2004		287,884							1,468	1,468			
00-1100005	BEAVER CREEK	OH		04/10/2004		287,884							1,468	1,468			
00-1100008	KANSAS CITY	MO		05/12/2003		1,943,627							27,768	27,768			
00-1100009	DAVIE	FL		11/06/2003		1,656,114							74,786	74,786			
00-1100010	KENTWOOD	MI		06/23/2003		3,678,615							42,737	42,737			
00-1100011	GAINESVILLE	FL		02/13/2004		3,057,741							15,936	15,936			
00-1100012	PITTSBURGH	PA		05/13/2003		7,173,536							203,804	203,804			
00-1100016	CONYERS	GA		06/04/2003		3,827,230							106,465	106,465			
00-1100018	CUMBERLAND	MD		09/29/2003		2,709,638							11,001	11,001			
00-1100026	JACKSONVILLE	FL		08/28/2003		97,109											
00-1100028	NEW YORK	NY		08/07/2003		9,960,802							70,101	70,101			
00-1100029	CHICAGO	IL		08/04/2003		2,130,289							58,226	58,226			
00-1100030	CHICAGO	IL		08/04/2003		2,069,424							56,563	56,563			
00-1100031	KALAMAZOO	MI		09/15/2003		4,282,708							27,130	27,130			
00-1100032	BLOOMINGTON	IN		08/07/2003		2,311,327							20,673	20,673			
00-1100036	MOORESVILLE	NC		08/05/2003		3,755,073							53,377	53,377			
00-1100045	RANCHO BERNARDO	CA		07/24/2003		1,252,566							10,681	10,681			
00-1100046	GLEN CARBON	IL		01/05/2004		2,907,533							22,150	22,150			
00-1100047	GLEN CARBON	MO		11/14/2003		6,365,825							46,701	46,701			
00-1100051	GAINESVILLE	FL		09/16/2004		10,016,095							49,450	49,450			
00-1100053	OMAHA	NE		07/01/2003		4,086,197							35,944	35,944			
00-1100056	NORTHBROOK	IL		08/14/2003		2,092,858							17,814	17,814			
00-1100058	MARYSVILLE	WA		07/16/2003		85,938							3,361	3,361			
00-1100064	SAN MATEO	CA		08/06/2003		4,156,525							36,280	36,280			
00-1100065	TUCSON	AZ		08/22/2003		723,862							63,389	63,389			
00-1100067	JOHNSON CITY	TN		10/31/2003		2,902,360							39,711	39,711			
00-1100068	BELLEVUE	TN		10/31/2003		2,787,794							38,143	38,143			
00-1100071	LEXINGTON	KY		02/19/2004		2,707,907							33,796	33,796			
00-1100073	SAN FRANCISCO	CA		08/06/2003		3,302,872							29,639	29,639			
00-1100074	SAN DIEGO	CA		08/07/2003		1,702,610							14,918	14,918			

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	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
00-1100075	SAN DIEGO	CA		08/28/2003		2,494,487							21,752	21,752			
00-1100080	GREENDALE	WI		09/02/2003		1,323,284							36,577	36,577			
00-1100083	LOUISVILLE	KY		07/29/2003		2,478,426							98,705	98,705			
00-1100094	JACKSONVILLE	FL		10/10/2003		3,374,011							48,276	48,276			
00-1100097	SALEM	OR		10/21/2003		4,289,353							26,260	26,260			
00-1100099	HUNTSVILLE	AL		08/19/2003		3,032,065							18,385	18,385			
00-1100100	FT. LAUDERDALE	FL		08/19/2003		3,762,737							22,815	22,815			
00-1100109	MILFORD	OH		09/23/2003		1,844,686							49,674	49,674			
00-1100112	JUPITER	FL		11/26/2003		2,684,353							14,270	14,270			
00-1100116	BRIGHTON	MI		12/01/2003		5,950,101							47,437	47,437			
00-1100118	MANASSAS	VA		09/24/2003		88,287											
00-1100121	WAYNE	NJ		12/01/2003		3,881,100							50,936	50,936			
00-1100122	ROCKVILLE	MD		10/01/2003		5,745,198							46,919	46,919			
00-1100123	ROCKVILLE	MD		10/01/2003		5,745,198							46,919	46,919			
00-1100124	JESSUP	MD		10/01/2003		4,646,852							37,949	37,949			
00-1100125	SANTA FE	NM		09/15/2003		2,554,422							21,599	21,599			
00-1100130	PAWTUCKET/E PROV	RI		04/01/2004		2,363,253							30,062	30,062			
00-1100131	CONCORD	NH		09/30/2003		1,244,302							33,028	33,028			
00-1100132	BRIGHTON	MI		10/09/2003		2,518,352							20,157	20,157			
00-1100135	MURFREESBORO	TN		12/04/2003		250,695							58,058	58,058			
00-1100138	TUSCALOOSA	AL		10/30/2003		3,124,657							40,169	40,169			
00-1100153	BUTLER	PA		12/11/2003		1,544,545							38,558	38,558			
00-1100154	MARS	PA		10/22/2003		5,449,752							49,460	49,460			
00-1100155	CLAY	NY		06/07/2004		8,242,556							64,830	64,830			
00-1100157	LEXINGTON	KY		12/04/2003		2,771,822							71,041	71,041			
00-1100158	ANNAPOLIS	MD		02/27/2004		1,922,929							26,130	26,130			
00-1100159	WOODLAWN	MD		02/27/2004		1,654,986							13,562	13,562			
00-1100163	RESTON	VA		10/27/2003		3,863,787							51,216	51,216			
00-1100173	ALBUQUERQUE	NM		08/31/2004		2,919,446							33,202	33,202			
00-1100174	SIOUX FALLS	SD		11/12/2003		3,025,114							39,782	39,782			
00-1100178	PITTSBURGH	PA		04/01/2005		22,777,550							141,523	141,523			
00-1100185	MONTGOMERY	AL		11/03/2003		305,716							1,627	1,627			
00-1100186	MONTGOMERY	AL		11/03/2003		262,808							1,399	1,399			
00-1100188	MAINEVILLE	OH		10/21/2003		90,786							479	479			
00-1100189	BEAVER CREEK	OH		10/21/2003		132,271							692	692			
00-1100195	HOUSTON	TX		11/21/2003		2,020,806							15,450	15,450			
00-1100196	HOUSTON	TX		11/21/2003		2,063,710							15,778	15,778			
00-1100197	HOUSTON	TX		11/21/2003		1,321,461							10,103	10,103			
00-1100199	ONTARIO	CA		11/20/2003		2,251,259							12,537	12,537			
00-1100202	LYSANDER	NY		12/10/2003		3,642,431							92,564	92,564			
00-1100205	FARMINGTON HILLS	MI		11/10/2003		202,599							1,125	1,125			
00-1100215	ANAHEIM	CA		08/02/2004		3,065,255							14,261	14,261			
00-1100216	ANAHEIM	CA		08/02/2004		2,379,004							11,069	11,069			
00-1100217	LAS VEGAS	NV		12/30/2003		1,703,658							13,574	13,574			
00-1100220	RENTON	WA		01/14/2004		8,587,201							45,966	45,966			
00-1100223	PITTSBURGH	PA		10/30/2003		3,122,487							40,221	40,221			
00-1100225	EDGEWATER	NJ		12/17/2003		37,557,858							141,445	141,445			
00-1100230	LAKE OSWEGO	OR		01/14/2004		4,159,286							22,264	22,264			
00-1100232	RIALTO	CA		11/21/2003		4,059,002							33,532	33,532			
00-1100235	GARNER	NC		12/09/2003		3,381,162							27,947	27,947			
00-1100236	HARTFORD	CT		12/23/2003		28,043,356							374,331	374,331			
00-1100239	LOGAN	UT		03/18/2004		5,156,965							39,890	39,890			
00-1100240	MARGATE	FL		03/03/2004		9,778,606							49,712	49,712			
00-1100244	ALBUQUERQUE	NM		01/29/2004		4,574,765							37,612	37,612			
00-1100245	INDIANAPOLIS	IN		12/23/2003		5,505,577							29,861	29,861			
00-1100246	INDIANAPOLIS	IN		12/29/2003		9,175,961							49,768	49,768			
00-1100247	CLEARFIELD	UT		12/04/2003		1,547,662							20,388	20,388			
00-1100248	OCEANSIDE	CA		02/05/2004		1,899,667							15,541	15,541			
00-1100252	PHILADELPHIA	PA		09/29/2004		5,778,956							31,899	31,899			
00-1100253	LAKE FOREST	IL		12/04/2003		1,139,464							9,111	9,111			
00-1100255	CARTERET	NJ		12/30/2003		1,300,055							16,376	16,376			

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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
00-1100256	WEST SACRAMENTO	CA		01/12/2004		9,594,125							64,687	64,687			
00-1100261	LAS VEGAS	NV		01/21/2004		380,294							85,153	85,153			
00-1100265	ALTAMONTE SPRINGS	FL		12/18/2003		3,511,745							45,511	45,511			
00-1100270	NEW BEDFORD	MA		12/03/2003		5,368,707							28,540	28,540			
00-1100293	ST PETERSBURG	FL		02/12/2004		9,351,681							52,187	52,187			
00-1100296	CINCINNATI	OH		01/21/2004		3,122,242							40,556	40,556			
00-1100297	WARREN	MI		01/20/2004		7,207,132							120,746	120,746			
00-1100302	GARDEN GROVE	CA		05/02/2005		243,270							2,742	2,742			
00-1100306	BURBANK	CA		08/10/2004		3,985,907							18,267	18,267			
00-1100317	BUFFALO	NY		03/09/2004		2,356,316							30,243	30,243			
00-1100332	ALBUQUERQUE	NM		01/29/2004		1,579,191							11,042	11,042			
00-1100334	GUADALUPE	AZ		04/01/2004		1,267,293							8,033	8,033			
00-1100339	PORTLAND	OR		03/22/2004		2,862,000							22,659	22,659			
00-1100343	HILTON HEAD	SC		04/14/2004		2,175,981							15,800	15,800			
00-1100346	FARRAGUT	TN		05/04/2004		2,354,277							30,404	30,404			
00-1100347	VISALIA	CA		07/14/2004		1,333,200							31,549	31,549			
00-1100363	LAS VEGAS	NV		04/07/2004		8,051,231							55,582	55,582			
00-1100365	WENATCHEE	WA		08/09/2004		2,568,946							31,355	31,355			
00-1100366	PORT ROYAL	SC		07/08/2004		9,394,310							76,873	76,873			
00-1100369	HIGHWOOD	IL		05/17/2004		3,472,435							25,159	25,159			
00-1100371	ANDERSON	SC		12/21/2004		2,629,831							19,249	19,249			
00-1100373	RANCHO CUCAMONGA	CA		12/30/2004		4,482,149							52,354	52,354			
00-1100374	ST. JAMES CITY	FL		04/23/2004		2,573,333							20,224	20,224			
00-1100375	ALGONQUIN	IL		09/15/2004		3,046,981							70,649	70,649			
00-1100377	SANTA CLARA	CA		12/15/2004		827,902							6,166	6,166			
00-1100378	GLENDALE	WI		04/28/2005		11,242,215							88,632	88,632			
00-1100384	OCALA	FL		11/12/2004		570,328							2,905	2,905			
00-1100389	WESTLAND	MI		05/24/2004		6,373,765							47,929	47,929			
00-1100394	FT. WAYNE	IN		05/14/2004		2,576,011							29,238	29,238			
00-1100397	BOYNTON BEACH	FL		08/30/2004		3,824,746							47,859	47,859			
00-1100399	OREGON CITY	OR		07/05/2005		370,162							1,640	1,640			
00-1100403	BAKERSFIELD	CA		05/20/2004		174,258							2,349	2,349			
00-1100404	SAN DIEGO	CA		05/26/2004		12,441,895							71,450	71,450			
00-1100406	EDISON	NJ		05/18/2004		5,075,572							66,793	66,793			
00-1100407	BURBANK	CA		08/10/2004		3,974,427							26,344	26,344			
00-1100408	LIBERTY	MO		06/01/2004		1,477,154							60,673	60,673			
00-1100409	PLEASANT PRAIRIE	WI		07/27/2004		5,654,454							70,423	70,423			
00-1100414	BOURNE	MA		05/05/2004		4,228,558							55,025	55,025			
00-1100418	TORRANCE	CA		11/30/2004		142,997							796	796			
00-1100420	ORMOND BEACH	FL		06/15/2004		2,733,000							35,966	35,966			
00-1100421	PORT ORANGE	FL		09/16/2004		1,330,052							23,185	23,185			
00-1100426	CINCINNATI	OH		06/21/2004		3,504,890							46,275	46,275			
00-1100429	GRESHAM	OR		05/28/2004		6,605,184							34,745	34,745			
00-1100431	GUADALUPE	AZ		04/01/2004		2,446,386							15,508	15,508			
00-1100432	FARMINGTON HILLS	MI		11/04/2005		16,000,000							52,395	52,395			
00-1100440	TEANECK	NJ		05/04/2005		5,478,079							27,988	27,988			
00-1100447	LUBBOCK	TX		06/21/2004		8,534,110							107,156	107,156			
00-1100456	ATLANTA	GA		07/26/2005		241,993							1,542	1,542			
00-1100458	LINCOLNTON	NC		07/20/2004		6,102,765							64,971	64,971			
00-1100464	GAINESVILLE	FL		05/26/2004		2,434,100							18,970	18,970			
00-1100475	ITHACA	NY		06/25/2004		3,064,220							13,744	13,744			
00-1100479	OXNARD	CA		02/18/2005		3,321,641							24,802	24,802			
00-1100485	CAPE CORAL	FL		12/22/2004		312,918							2,571	2,571			
00-1100487	HILLIARD	OH		01/06/2005		1,325,667							14,753	14,753			
00-1100497	KENT	WA		08/23/2004		2,895,792							64,579	64,579			
00-1100498	TROY	MI		09/28/2004		3,303,248							16,638	16,638			
00-1100501	SAN DIEGO	CA		07/22/2004		7,230,399							37,486	37,486			
00-1100512	MESA	AZ		08/24/2004		1,135,922							5,440	5,440			
00-1100515	TRAVERSE CITY	MI		05/09/2005		2,625,002							20,037	20,037			
00-1100519	MILWAUKEE	WI		04/20/2006		3,038,000							10,864	10,864			
00-1100533	DAVENPORT	IA		10/01/2004		2,610,348							57,740	57,740			

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	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
00-1100565	MEMPHIS	TN		11/24/2004		2,318,786							13,406	13,406			
00-1100570	FT. THOMAS	KY		09/21/2004		5,184,556							40,145	40,145			
00-1100574	WINSTON SALEM	NC		09/16/2004		2,923,570							63,170	63,170			
00-1100577	FORSYTH	NC		09/16/2004		3,472,944							11,200	11,200			
00-1100581	CHARLOTTE	NC		05/11/2005		7,838,633							65,809	65,809			
00-1100583	BOSTON	MA		09/27/2004		9,952,274							72,323	72,323			
00-1100597	MENTOR	OH		11/18/2004		2,980,529							36,474	36,474			
00-1100598	FARMERS BRANCH	TX		12/16/2004		1,389,359							9,723	9,723			
00-1100599	FARMERS BRANCH	TX		12/16/2004		2,831,477							19,815	19,815			
00-1100601	DALLAS	TX		12/16/2004		2,223,819							15,563	15,563			
00-1100602	HOUSTON	TX		12/16/2004		2,222,973							15,557	15,557			
00-1100603	HOUSTON	TX		12/16/2004		1,449,153							10,141	10,141			
00-1100638	FARMINGTON HILLS	MI		11/03/2004		1,285,107							10,556	10,556			
00-1100640	MANHATTAN	KS		11/03/2004		1,846,215							21,834	21,834			
00-1100641	HUNT VALLEY	MD		10/14/2004		1,304,469							9,873	9,873			
00-1100647	CHICAGO	IL		11/30/2004		103,608											
00-1100648	PHOENIX	AZ		11/15/2004		1,300,763							10,076	10,076			
00-1100649	KNOXVILLE	TN		11/04/2004		3,883,867							28,786	28,786			
00-1100660	MIAMI	FL		04/13/2005		377,663											
00-1100668	PORT ROYAL	SC		01/31/2006		6,907,442							36,482	36,482			
00-1100676	SALEM	OR		08/04/2005		3,739,383							17,750	17,750			
00-1100677	LAS VEGAS	NV		02/18/2005		5,278,938							38,326	38,326			
00-1100678	MOKENA	IL		11/22/2004		3,728,164							28,910	28,910			
00-1100682	MENLO PARK	CA		07/10/2006		12,984,076							133,817	133,817			
00-1100685	TWINSBURG	OH		04/14/2005		4,016,274							45,575	45,575			
00-1100694	BOULDER	CO		12/29/2004		8,379,648							32,721	32,721			
00-1100696	KANSAS CITY	MO		11/22/2004		1,757,915							12,498	12,498			
00-1100697	CLEARFIELD	UT		01/28/2005		3,148,228							41,010	41,010			
00-1100698	ALGONQUIN	IL		03/02/2005		8,199,638							61,274	61,274			
00-1100700	DOWNES GROVE	IL		12/16/2004		3,092,011							23,909	23,909			
00-1100704	FORT MYERS	FL		11/19/2004		5,151,037							42,156	42,156			
00-1100712	COMPTON	CA		12/30/2004		4,852,224							38,033	38,033			
00-1100717	FARMERS BRANCH	TX		12/16/2004		817,797							5,723	5,723			
00-1100718	FARMERS BRANCH	TX		12/16/2004		810,330							5,671	5,671			
00-1100720	HOUSTON	TX		12/16/2004		911,188							6,377	6,377			
00-1100721	DALLAS	TX		12/16/2004		1,506,274							10,541	10,541			
00-1100722	HOUSTON	TX		12/16/2004		1,142,047							7,992	7,992			
00-1100723	WAUSAU	WI		03/28/2006		1,978,077							7,902	7,902			
00-1100729	PHOENIX	AZ		03/30/2005		4,571,769							30,921	30,921			
00-1100731	FARMINGTON HILLS	MI		09/30/2005		11,976,400							36,952	36,952			
00-1100732	KENNEWICK	WA		09/19/2005		5,917,262							26,026	26,026			
00-1100737	YORBA LINDA	CA		02/28/2006		12,297,672							56,219	56,219			
00-1100738	CHULA VISTA	CA		01/26/2005		1,497,096							13,232	13,232			
00-1100739	BRIGHTON	MI		03/03/2005		3,546,461							29,198	29,198			
00-1100741	TOTOIA	NJ		06/02/2005		6,352,014							61,774	61,774			
00-1100755	SPARTANBURG	SC		03/01/2005		1,380,084							16,342	16,342			
00-1100756	LAKE OSWEGO	OR		11/08/2006		5,309,152							50,621	50,621			
00-1100759	BOISE	ID		03/04/2005		12,813,181							63,402	63,402			
00-1100760	TAYLOR	MI		04/07/2005		4,484,759							33,186	33,186			
00-1100762	BEAVERTON	OR		06/21/2005		6,401,652							32,817	32,817			
00-1100765	CHICAGO	IL		05/19/2005		1,995,450							27,736	27,736			
00-1100768	FRISCO	TX		06/02/2005		4,653,534							28,332	28,332			
00-1100771	LUBBOCK	TX		05/18/2005		2,834,080							20,180	20,180			
00-1100773	SIMI VALLEY	CA		08/31/2005		3,739,204							42,678	42,678			
00-1100775	CONYERS	GA		04/04/2005		3,319,154							49,189	49,189			
00-1100778	CLEAR LAKE	TX		03/16/2005		10,087,995							42,772	42,772			
00-1100781	BROOKLYN PARK	MN		04/18/2005		5,781,957							36,093	36,093			
00-1100787	SCHAUMBURG	IL		03/22/2006		4,775,013							33,001	33,001			
00-1100796	TAMPA	FL		02/14/2006		2,843,606							71,099	71,099			
00-1100806	RENO	NV		03/15/2005		6,561,287							49,736	49,736			
00-1100807	ELLENWOOD	GA		06/24/2005		5,595,872							39,388	39,388			

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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
00-1100810	ST. CLAIR SHORES	MI		05/05/2005		2,090,234							8,777	8,777			
00-1100813	RANCHO CUCAMONGA	CA		05/09/2005		2,203,270							16,207	16,207			
00-1100816	TORRANCE	CA		04/03/2006		3,378,120							12,819	12,819			
00-1100817	ROCKY HILL	CT		12/28/2005		5,740,622							76,218	76,218			
00-1100820	LEXINGTON	KY		05/12/2005		16,664,444							71,824	71,824			
00-1100822	LAS VEGAS	NV		06/07/2005		10,603,658							76,661	76,661			
00-1100824	OMAHA	NE		05/12/2005		11,361,222							52,561	52,561			
00-1100826	DUQUESNE	PA		06/03/2005		2,692,587							30,895	30,895			
00-1100828	VARIOUS CITIES	TN		07/08/2005		5,527,676							62,292	62,292			
00-1100829	COLUMBUS	OH		09/30/2005		15,662,762							76,833	76,833			
00-1100832	FREDERICK	MD		11/01/2005		13,358,764							58,203	58,203			
00-1100844	ORLAND PARK	IL		07/22/2005		1,236,254							14,591	14,591			
00-1100847	COSTA MESA	CA		06/01/2005		1,829,316							9,189	9,189			
00-1100851	PINEVILLE	NC		06/08/2005		387,796							13,620	13,620			
00-1100853	PALO ALTO	CA		10/03/2005		4,613,958							22,495	22,495			
00-1100856	NAPLES	FL		06/30/2005		19,396,196							143,539	143,539			
00-1100857	COLORADO SPRINGS	CO		06/15/2005		2,334,861							36,936	36,936			
00-1100858	SANTA ROSA	CA		06/21/2005		7,952,417							29,786	29,786			
00-1100859	ROCKVILLE	MD		07/13/2005		4,946,534							36,473	36,473			
00-1100861	BRADENTON	FL		12/28/2005		2,639,341							19,807	19,807			
00-1100865	ANN ARBOR	MI		07/20/2005		8,811,278							66,035	66,035			
00-1100866	SAN DIEGO	CA		10/30/2006		4,582,003							29,145	29,145			
00-1100867	CARSON	CA		07/27/2005		2,203,551							16,479	16,479			
00-1100868	REDMOND	WA		09/06/2006		18,338,137							116,578	116,578			
00-1100877	FAIRFIELD	NJ		07/06/2005		7,949,787							58,617	58,617			
00-1100879	SALT LAKE CITY	UT		10/28/2005		2,220,786							16,201	16,201			
00-1100882	CANONSBURG	PA		07/07/2005		3,443,326							39,542	39,542			
00-1100886	NEW ALBANY	IN		08/18/2005		4,066,937							30,076	30,076			
00-1100889	REDWOOD CITY	CA		06/21/2005		7,310,646							49,737	49,737			
00-1100890	SALT LAKE CITY	UT		01/13/2006		147,731							1,049	1,049			
00-1100894	GULF SHORES	AL		06/28/2005		5,382,149							50,889	50,889			
00-1100901	PORT RICHEY	FL		08/09/2005		1,472,503							17,895	17,895			
00-1100904	DENVER	CO		08/29/2005		2,638,084							13,324	13,324			
00-1100905	AUSTIN	TX		07/07/2005		8,459,117							31,905	31,905			
00-1100906	GURNEE	IL		07/28/2005		10,552,338							80,116	80,116			
00-1100907	EDGEWATER	NJ		07/08/2005		7,793,737							29,401	29,401			
00-1100909	EDWARDSVILLE	KS		12/30/2005		3,772,089							42,747	42,747			
00-1100912	CANONSBURG	PA		08/05/2005		2,567,926							30,057	30,057			
00-1100915	NASHVILLE	TN		06/07/2006		10,266,327							48,251	48,251			
00-1100916	NASHVILLE	TN		06/20/2006		4,551,803							29,808	29,808			
00-1100917	W. BABYLON	NY		02/05/2008		4,762,902							24,004	24,004			
00-1100918	IONIA	MI		08/16/2005		1,329,172							9,680	9,680			
00-1100920	BEAVERTON	OR		08/09/2005		5,726,028							43,370	43,370			
00-1100921	ROCKY RIVER	OH		07/29/2005		3,471,210							69,431	69,431			
00-1100923	NAPLES	FL		07/29/2005		1,693,352							33,776	33,776			
00-1100924	AUSTIN	TX		07/19/2005		10,498,695							40,019	40,019			
00-1100926	ASHWAUBENON	WI		10/14/2005		3,405,346							25,590	25,590			
00-1100927	ANN ARBOR	MI		08/09/2005		3,653,475							19,339	19,339			
00-1100928	TAMPA	FL		09/01/2005		5,805,696							67,270	67,270			
00-1100929	LONG BEACH	CA		08/30/2005		2,220,218							15,924	15,924			
00-1100932	BELLEVUE	WA		08/30/2005		3,356,610							24,297	24,297			
00-1100933	INDIANAPOLIS	IN		11/10/2005		2,937,944							33,087	33,087			
00-1100939	SHELBY TOWNSHIP	MI		08/24/2005		4,511,044							29,999	29,999			
00-1100946	GLEN BURNIE	MD		07/29/2005		307,534											
00-1100947	ELDERSBURG	MD		08/31/2005		2,650,624							19,687	19,687			
00-1100952	KANSAS CITY	KS		08/18/2005		2,641,463							20,072	20,072			
00-1100958	JANESVILLE	WI		11/01/2005		1,675,961							18,865	18,865			
00-1100959	SAN DIEGO	CA		09/13/2005		4,088,385							24,590	24,590			
00-1100962	SAN FRANCISCO	CA		09/15/2005		1,768,741							13,177	13,177			
00-1100963	SAN DIEGO	CA		09/13/2005		1,480,928							9,973	9,973			
00-1100970	DENVER	CO		09/26/2005		17,220,145							85,548	85,548			

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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
00-1100975	VANCOUVER	WA		05/12/2006		18,688,518							85,379	85,379			
00-1100978	SANTA CLARA	CA		02/02/2006		333,973							2,111	2,111			
00-1100981	CAROL STREAM	IL		10/11/2005		1,177,938							8,546	8,546			
00-1100982	VISTA	CA		09/30/2005		3,859,917							19,518	19,518			
00-1100983	WAUKEGAN	IL		10/26/2005		1,845,172							20,689	20,689			
00-1100989	BRIDGETON	MO		10/13/2005		1,091,660							12,174	12,174			
00-1100990	ROCKVILLE	MD		05/10/2006		4,969,718							34,312	34,312			
00-1100991	ROCKVILLE	MD		05/31/2006		3,610,369							25,155	25,155			
00-1100992	SOUTHGATE	MI		10/14/2005		3,294,797							16,181	16,181			
00-1100997	CHEEKTOWAGA	NY		11/17/2005		6,533,565							71,781	71,781			
00-1100998	OXNARD	CA		10/11/2005		978,216							7,082	7,082			
00-1100999	SOUTH JORDAN	UT		11/07/2005		5,046,947							56,306	56,306			
00-1101001	PHOENIX	AZ		10/04/2005		4,621,121							34,993	34,993			
00-1101003	JACKSONVILLE	FL		10/12/2005		5,528,359							61,505	61,505			
00-1101004	REDLANDS	CA		10/18/2005		4,537,480							32,739	32,739			
00-1101006	GAINESVILLE	FL		10/12/2005		1,375,336							7,324	7,324			
00-1101007	TAMPA	FL		12/08/2005		3,095,165							59,704	59,704			
00-1101012	LEXINGTON	KY		11/30/2005		3,332,323							38,483	38,483			
00-1101018	PROVO	UT		08/23/2006		2,703,758							27,260	27,260			
00-1101019	DALLAS	TX		01/19/2006		3,857,566							21,151	21,151			
00-1101021	AUSTIN	TX		10/07/2005		19,697,685							74,212	74,212			
00-1101023	MORRISVILLE	NC		12/08/2005		11,283,419							68,661	68,661			
00-1101024	LENEXA	KS		11/22/2005		3,281,376							33,614	33,614			
00-1101025	MANHATTAN	KS		12/06/2005		4,662,455							50,584	50,584			
00-1101027	KING OF PRUSSIA	PA		11/18/2005		20,379,933							84,209	84,209			
00-1101030	PHOENIX	AZ		04/20/2006		3,646,984							38,608	38,608			
00-1101031	PLANO	TX		12/01/2005		8,453,219							166,778	166,778			
00-1101033	RALEIGH	NC		01/13/2006		26,116,241							157,994	157,994			
00-1101035	FOOTHILL RANCH	CA		03/30/2006		8,381,934							38,940	38,940			
00-1101037	MIRAMAR	FL		03/22/2007		1,775,203							17,482	17,482			
00-1101038	MIRAMAR	FL		03/22/2007		718,128							4,876	4,876			
00-1101040	RALEIGH	NC		05/25/2006		23,512,705							87,616	87,616			
00-1101041	GARDEN CITY	GA		04/28/2006		7,041,988							74,245	74,245			
00-1101042	BELLEVUE	WA		11/18/2005		4,665,619							50,038	50,038			
00-1101043	WITCHITA	KS		11/28/2005		9,203,413							43,564	43,564			
00-1101048	BERKELEY HEIGHTS	NJ		12/01/2005		3,845,369							51,968	51,968			
00-1101051	SAN DIEGO	CA		11/15/2005		3,113,473							22,388	22,388			
00-1101053	FARMINGTON HILLS	MI		09/30/2005		4,989,770							15,995	15,995			
00-1101057	MILFORD	OH		11/30/2005		2,135,348							16,259	16,259			
00-1101058	CINCINNATI	OH		12/09/2005		1,774,662							7,369	7,369			
00-1101059	CINCINNATI	OH		12/09/2005		1,380,293							5,732	5,732			
00-1101060	CINCINNATI	OH		12/09/2005		985,923							4,094	4,094			
00-1101071	ROSEVILLE	CA		12/22/2005		7,581,868							53,844	53,844			
00-1101072	SEATTLE	WA		12/20/2005		8,542,356							89,265	89,265			
00-1101074	RALEIGH	NC		01/13/2006		29,599,121							194,928	194,928			
00-1101076	HOLLY SPRINGS	NC		12/20/2005		2,835,613							12,146	12,146			
00-1101084	KENNESAW	GA		11/21/2005		9,300,000							29,680	29,680			
00-1101086	HARTFORD	CT		02/16/2006		18,690,538							106,800	106,800			
00-1101090	DALLAS	TX		01/19/2006		1,885,841							11,193	11,193			
00-1101096	MIDDLEBURG HEIGHTS	OH		01/19/2006		3,262,693							21,998	21,998			
00-1101097	CHATSORTH	CA		12/27/2005		2,300,187							9,577	9,577			
00-1101098	RIALTO	CA		02/22/2006		2,333,303							10,431	10,431			
00-1101100	RENO	NV		06/29/2006		842,409							3,814	3,814			
00-1101121	ANN ARBOR	MI		02/28/2006		23,517,137							99,444	99,444			
00-1101123	INDIANAPOLIS	IN		05/31/2006		331,235							62,263	62,263			
00-1101127	RANCHO CORDOVA	CA		12/05/2005		12,507,364							75,737	75,737			
00-1101128	CANONSBURG	PA		02/17/2006		3,503,706							37,184	37,184			
00-1101129	OAKLAND	CA		03/23/2006		1,814,503							11,831	11,831			
00-1101131	ST. PETERSBURG	FL		02/28/2006		1,058,458							28,125	28,125			
00-1101135	WALKILL	NY		03/10/2006		5,398,238							37,309	37,309			
00-1101137	FRANKFORT	IL		04/23/2007		3,547,853							20,429	20,429			

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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
00-1101138	INDIAN TRAIL	NC		04/26/2006		3,479,211							33,381		33,381		
00-1101145	TUSTIN	CA		04/11/2006		3,800,000							12,337		12,337		
00-1101152	CINCINNATI	OH		09/28/2006		3,422,723							58,236		58,236		
00-1101156	LAKESIDE	CA		01/03/2007		10,373,151							63,057		63,057		
00-1101157	MASPETH	NY		04/21/2006		1,719,149							18,037		18,037		
00-1101161	BONITA SPRINGS	FL		04/17/2006		797,520							15,452		15,452		
00-1101162	JACKSONVILLE	FL		04/20/2006		1,788,731							16,922		16,922		
00-1101174	JACKSONVILLE	FL		06/15/2006		3,471,071							35,273		35,273		
00-1101175	FERNANDINA BEACH	FL		04/28/2006		3,581,667							33,585		33,585		
00-1101178	ST. LOUIS	MO		05/31/2006		5,250,000							16,244		16,244		
00-1101179	MADISON	WI		05/18/2006		2,600,542							26,316		26,316		
00-1101181	LAKE ST. LOUIS	MO		06/29/2007		15,217,499							134,155		134,155		
00-1101185	CHULA VISTA	CA		05/31/2006		4,849,341							49,357		49,357		
00-1101197	COLUMBUS	OH		02/06/2007		7,732,639							35,452		35,452		
00-1101199	CHARLOTTE	NC		05/23/2006		4,907,096							1,523		1,523		
00-1101202	MYRTLE BEACH	SC		06/29/2006		362,542							2,253		2,253		
00-1101204	DALLAS	TX		06/29/2006		2,749,061							9,147		9,147		
00-1101205	CLEMENTON	NJ		07/18/2006		324,930							332		332		
00-1101206	FARMINGTON HILLS	MI		06/28/2006		423,705							1,767		1,767		
00-1101210	FAYETTEVILLE	GA		07/19/2006		14,691,428							52,749		52,749		
00-1101211	LAS VEGAS	NV		06/29/2006		3,672,216							22,207		22,207		
00-1101212	FT. WORTH	TX		06/23/2006		12,788,517							50,956		50,956		
00-1101214	MIAMI	FL		12/07/2006		12,542,275							71,638		71,638		
00-1101215	LUMBERTON	NC		08/25/2006		1,833,721							68,130		68,130		
00-1101217	COLORADO SPRINGS	CO		05/31/2006		10,807,555							34,984		34,984		
00-1101218	AMHERST	NY		07/05/2006		3,137,938							23,287		23,287		
00-1101221	PLEASANT GROVE	UT		07/28/2006		1,659,323							9,738		9,738		
00-1101224	DUQUESNE	PA		01/12/2007		3,032,004							28,095		28,095		
00-1101225	PORTLAND	OR		06/29/2006		7,500,000							14,546		14,546		
00-1101227	MURRIETA	CA		06/15/2007		11,518,114							40,359		40,359		
00-1101228	GURNEE	IL		08/07/2006		1,161,654							44,032		44,032		
00-1101229	SAN FRANCISCO	CA		07/31/2006		442,571							1,505		1,505		
00-1101230	SAN JUAN CAPISTRANO	CA		08/02/2006		7,118,001							94,981		94,981		
00-1101231	CENTREVILLE	VA		11/29/2006		19,019,602							66,303		66,303		
00-1101233	CENTREVILLE	VA		02/29/2008		3,918,000							12,881		12,881		
00-1101238	BIRMINGHAM	AL		08/11/2006		10,563,958							43,503		43,503		
00-1101246	LENEXA	KS		09/14/2006		326,224							27,146		27,146		
00-1101248	POWAY	CA		08/30/2006		1,468,628							8,878		8,878		
00-1101249	COLUMBUS	OH		08/30/2006		10,733,465							98,467		98,467		
00-1101250	EAST RUTHERFORD	NJ		08/31/2006		593,611							2,463		2,463		
00-1101254	EL SEGUNDO	CA		08/31/2006		5,443,718							18,647		18,647		
00-1101256	VARIOUS	TX		11/09/2006		21,355,826							111,167		111,167		
00-1101257	VARIOUS	TX		11/09/2006		25,482,836							132,175		132,175		
00-1101258	SPARTANBURG	SC		08/22/2006		1,522,615							14,519		14,519		
00-1101259	VARIOUS	TX		11/09/2006		9,137,407							47,705		47,705		
00-1101260	VARIOUS	TX		11/09/2006		29,533,376							25,956,352	25,826,497		(129,854)	(129,854)
00-1101269	NAPLES	FL		08/01/2006		1,900,007							19,687		19,687		
00-1101272	REDONDO BEACH	CA		09/22/2006		3,250,686							14,583		14,583		
00-1101273	CECIL TOWNSHIP	PA		08/30/2006		7,897,122							21,206		21,206		
00-1101274	CHESAPEAKE	VA		11/01/2006		7,118,476							42,113		42,113		
00-1101278	KANSAS CITY	KS		10/05/2006		4,924,135							43,034		43,034		
00-1101279	LANCASTER	PA		12/01/2006		16,769,722							104,219		104,219		
00-1101280	COATESVILLE	PA		12/01/2006		3,593,512							22,333		22,333		
00-1101283	HAUPPAUGE	NY		09/27/2006		4,916,611							20,048		20,048		
00-1101287	PALATINE	IL		08/25/2006		21,359,425							78,867		78,867		
00-1101288	JACKSONVILLE	FL		09/27/2006		9,677,603							163,869		163,869		
00-1101291	OMAHA	NE		12/01/2006		3,006,308							17,915		17,915		
00-1101293	DAYTON	OH		09/26/2006		970,159							5,699		5,699		
00-1101294	ST AUGUSTINE	FL		09/19/2006		2,260,193							38,149		38,149		
00-1101296	ST AUGUSTINE	FL		09/19/2006		1,451,864							24,571		24,571		
00-1101299	KNOXVILLE	TN		12/05/2006		2,920,249							10,933		10,933		

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	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
00-1101302	DES PLAINES	IL		11/06/2006		2,168,259							13,283	13,283			
00-1101306	CERRITOS	CA		10/12/2006		6,600,053							63,371	63,371			
00-1101308	CARLSBAD	CA		01/11/2007		1,709,739							6,050	6,050			
00-1101309	BRANCHBURG	NJ		11/07/2006		4,000,000							11,742	11,742			
00-1101313	PHOENIX	AZ		09/28/2006		14,593,318							58,414	58,414			
00-1101314	GLENDALE	AZ		09/28/2006		30,071,080							120,367	120,367			
00-1101320	SEATTLE	WA		11/16/2006		3,698,043							22,170	22,170			
00-1101321	JACKSONVILLE	FL		12/04/2006		6,692,412							110,494	110,494			
00-1101325	LOS ANGELES	CA		10/18/2006		2,820,273							59,719	59,719			
00-1101329	CANONSBURG	PA		11/22/2006		4,515,817							35,505	35,505			
00-1101331	SAN ANTONIO	TX		10/27/2006		2,261,029							8,264	8,264			
00-1101332	CLEARFIELD	UT		10/31/2006		2,666,085							16,422	16,422			
00-1101334	LAS VEGAS	NV		02/08/2007		6,319,386							37,315	37,315			
00-1101340	RIVERTON	UT		11/17/2006		1,932,756							12,156	12,156			
00-1101341	SALT LAKE CITY	UT		12/04/2006		7,549,930							47,271	47,271			
00-1101347	ST. LOUIS	MO		11/21/2006		21,514,746							76,833	76,833			
00-1101348	BURR RIDGE	IL		11/28/2006		1,472,457							9,268	9,268			
00-1101351	BLOOMINGTON	IN		10/27/2006		9,723,977							37,917	37,917			
00-1101352	COLORADO SPRINGS	CO		12/01/2006		4,434,086							22,888	22,888			
00-1101353	JUPITER	FL		12/14/2006		5,143,445							16,486	16,486			
00-1101361	ST. PETERSBURG	FL		12/21/2006		4,245,694							41,101	41,101			
00-1101375	HILLSBORO	OR		02/05/2007		5,657,698							25,542	25,542			
00-1101383	AURORA	OH		04/12/2007		6,142,522							36,788	36,788			
00-1101387	SANTA FE	NM		01/22/2007		3,365,758							119,712	119,712			
00-1101393	JACKSON HEIGHTS	NY		05/17/2007		110,076							435	435			
00-1101394	BROOKLYN	NY		05/17/2007		58,524							228	228			
00-1101395	SAN DIEGO	CA		08/31/2007		5,630,737							32,484	32,484			
00-1101405	ANNAPOLIS	MD		03/23/2007		2,782,017							17,106	17,106			
00-1101414	LAKE ST. LOUIS	MO		12/21/2007		3,579,435							31,385	31,385			
00-1101415	SAN DIEGO	CA		03/06/2007		4,760,733							18,916	18,916			
00-1101419	AVON	MA		04/27/2007		1,124,778							18,035	18,035			
00-1101427	MILWAUKEE	WI		10/31/2007		3,143,638							14,045	14,045			
00-1101439	SANTA MARIA	CA		04/17/2007		930,983							5,465	5,465			
00-1101445	SALT LAKE CITY	UT		05/01/2007		3,358,165							14,482	14,482			
00-1101447	TAMPA	FL		06/29/2007		3,601,134							33,388	33,388			
00-1101448	CLEARFIELD	UT		08/09/2007		6,819,094							63,163	63,163			
00-1101449	MORENO VALLEY	CA		05/29/2007		7,658,892							36,684	36,684			
00-1101450	SALT LAKE CITY	UT		05/01/2007		2,797,175							12,158	12,158			
00-1101453	CHARLESTON	SC		06/05/2007		3,026,085							17,762	17,762			
00-1101456	BURLINGTON	WA		05/14/2007		5,031,924							79,382	79,382			
00-1101457	CONCORD	NC		09/12/2007		8,640,593							32,959	32,959			
00-1101458	CHICAGO	IL		05/22/2007		5,113,704							31,516	31,516			
00-1101460	RIVERSIDE	CA		05/08/2007		2,892,894							9,778	9,778			
00-1101471	PEABODY	MA		08/06/2007		5,158,719							31,107	31,107			
00-1101475	TAMPA	FL		12/27/2007		10,021,069							147,876	147,876			
00-1101479	ST. CLAIR SHORES	MI		09/13/2007		6,566,050							19,497	19,497			
00-1101483	DALLAS	TX		05/15/2007		2,083,945							7,417	7,417			
00-1101491	JACKSONVILLE BEACH	FL		06/21/2007		5,146,060							45,285	45,285			
00-1101493	SALT LAKE CITY	UT		07/30/2007		11,783,963							48,354	48,354			
00-1101509	ITHACA	NY		07/31/2007		4,799,384							22,920	22,920			
00-1101510	NEW YORK	NY		08/24/2007		3,201,659							10,444	10,444			
00-1101511	GLENORA	CA		08/02/2007		9,560,385							38,496	38,496			
00-1101518	BIRMINGHAM	AL		08/07/2007		6,812,134							60,618	60,618			
00-1101521	ATLANTA	GA		08/07/2007		11,494,129							44,531	44,531			
00-1101525	AUSTIN	TX		07/18/2007		4,693,448							26,492	26,492			
00-1101526	ALBUQUERQUE	NM		08/15/2007		2,882,162							10,464	10,464			
00-1101534	TORRANCE	CA		08/30/2007		4,920,854							26,839	26,839			
00-1101538	CHARLESTON	SC		08/30/2007		3,909,060							11,474	11,474			
00-1101540	ORANGE	CA		08/29/2007		11,027,000							41,765	41,765			
00-1101542	GURNEE	IL		09/11/2007		7,810,717							26,505	26,505			
00-1101544	RANCHO DOMINGUEZ	CA		10/02/2007		5,178,259							29,077	29,077			

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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
00-1101545	CERRITOS	CA		09/10/2007		8,981,686							45,464		45,464		
00-1101548	TACOMA	WA		10/31/2007		14,560,072							58,531		58,531		
00-1101549	TACOMA	WA		10/31/2007		3,881,107							15,798		15,798		
00-1101552	FT.WORTH	TX		08/30/2007		17,154,000							52,278		52,278		
00-1101553	WOBURN	MA		08/06/2007		4,318,385							26,040		26,040		
00-1101554	WOBURN	MA		08/06/2007		793,649							4,786		4,786		
00-1101558	ROCKLEDGE	FL		09/24/2007		6,710,561							25,540		25,540		
00-1101562	SALT LAKE CITY	UT		09/20/2007		8,863,615							39,140		39,140		
00-1101563	HICKORY	NC		10/19/2007		3,653,060							32,054		32,054		
00-1101566	ADDISON	IL		10/18/2007		2,910,807							9,073		9,073		
00-1101567	VARIOUS	PA		08/31/2007		20,613,351							305,197		305,197		
00-1101568	VARIOUS	OH		08/31/2007		11,827,972							175,122		175,122		
00-1101569	GARDNER	KS		09/26/2007		4,192,116							12,366		12,366		
00-1101573	ROCKVILLE	MD		01/07/2008		4,756,718							24,543		24,543		
00-1101575	LINCOLN	NE		08/23/2007		14,271,023							30,763		30,763		
00-1101592	KNOXVILLE	TN		12/10/2007		2,400,000							7,441		7,441		
00-1101601	DAVIE	FL		10/30/2007		16,076,693							57,990		57,990		
00-1101625	TWINSBURG	OH		01/25/2008		1,141,446							5,905		5,905		
00-1101631	SAN DIEGO	CA		04/03/2008		4,510,918							25,901		25,901		
00-1101634	PITTSBURGH	PA		04/18/2008		3,450,677							27,375		27,375		
00-1101635	JACKSONVILLE	FL		04/23/2008		9,572,597							73,491		73,491		
00-1101636	MILWAUKEE	WI		05/01/2008		5,540,513							27,466		27,466		
00-1101637	PENN HILLS	PA		04/22/2008		13,888,238							60,525		60,525		
00-1101639	MILFORD	OH		07/22/2008		1,890,872							13,338		13,338		
00-1101640	MOON TOWNSHIP	PA		07/24/2008		19,273,727							85,365		85,365		
00-1101645	INDEPENDENCE TWP	MI		09/05/2008		18,936,814							61,119		61,119		
00-1101646	TACOMA	WA		10/30/2008		1,461,253							5,219		5,219		
00-1101647	INDEPENDENCE TWP	MI		09/05/2008		1,750,000							750,000		750,000		
00-1101650	BEDFORD	OH		09/26/2008		12,434,095							146,178		146,178		
00-1101651	DALLAS	TX		10/01/2008		24,029,748							109,032		109,032		
00-1101652	BURLINGTON	MA		10/22/2008		14,303,246							46,443		46,443		
00-1101666	GAITHERSBURG	MD		09/29/2009		13,830,680							40,658		40,658		
00-1101672	NORCROSS	GA		02/19/2010		7,624,065							24,286		24,286		
00-1101673	NORCROSS	GA		02/19/2010		2,772,387							8,831		8,831		
00-1101674	HANOVER	MD		02/19/2010		4,851,678							15,455		15,455		
00-1101675	ALGONA & KENT	WA		02/19/2010		14,654,047							46,680		46,680		
00-1101678	BATAVIA	IL		02/19/2010		4,257,595							13,563		13,563		
00-1101679	ERLANGER	KY		02/19/2010		12,079,687							38,480		38,480		
00-1101680	CHARLOTTE	NC		02/19/2010		1,485,207							4,731		4,731		
00-1101681	CHARLOTTE	NC		02/19/2010		2,475,346							7,885		7,885		
00-1101682	MARIETTA	GA		02/19/2010		2,277,318							7,254		7,254		
00-1101685	SAN ANTONIO	TX		03/18/2010		12,856,274							57,293		57,293		
00-1101686	PITTSBURGH	PA		03/26/2010		1,741,898							23,516		23,516		
00-1101687	BURKE	VA		04/20/2010		36,251,398							112,753		112,753		
00-1101688	MADISON	WI		04/23/2010		7,512,621							39,670		39,670		
00-1101690	PITTSBURGH	PA		06/10/2010		5,763,496							23,204		23,204		
00-1101691	ALEXANDRIA	VA		06/18/2010		5,758,688							26,087		26,087		
00-1101693	FT WRIGHT	KY		10/05/2010		7,982,774							26,757		26,757		
00-1101695	KENT	WA		07/15/2010		5,670,318							62,661		62,661		
00-1101697	CHARLOTTE	NC		09/27/2010		6,984,641							23,952		23,952		
00-1101698	SAN ANTONIO	TX		08/13/2010		29,157,944							96,103		96,103		
00-1101699	BURLINGTON	KY		08/05/2010		9,653,428							48,474		48,474		
00-1101700	HOUSTON	TX		09/01/2010		4,777,778							54,416		54,416		
00-1101701	FAIRVIEW	OR		09/29/2010		12,968,982							48,217		48,217		
00-1101702	CLINTON	UT		10/08/2010		11,967,362							101,563		101,563		
00-1101703	GLENSHAW	PA		01/27/2011									96,984		96,984		
00-1101704	ST. PETERSBURG	FL		08/05/2010		696,403							23,130		23,130		
00-1101705	BUFFALO GROVE	IL		11/22/2010		10,000,000							35,479		35,479		
00-1101706	ST. PETERSBURG	FL		10/05/2010		4,079,444							19,268		19,268		
00-1101707	ST. PETERSBURG	FL		10/05/2010		4,527,781							24,667		24,667		
00-1101708	ST PETERSBURG	FL		10/05/2010		10,036,280							47,403		47,403		

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	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
00-1101709	ST. PETERSBURG	FL		10/05/2010		6,098,644							33,224	33,224			
00-1101711	AUSTIN	TX		11/01/2010		14,182,069							55,514	55,514			
00-1101712	ORANGE	CA		10/07/2010		6,948,056							80,790	80,790			
00-1101715	LYNDHURST	NJ		12/01/2010		9,000,000							31,188	31,188			
00-1101716	CATONSVILLE	MD		01/13/2011									26,772	26,772			
00-1101717	FULLERTON	CA		12/03/2010		3,475,000							18,679	18,679			
00-1101719	LOVELAND	OH		12/13/2010		2,700,000							55,504	55,504			
00-1101720	WEST BEND	WI		12/07/2010		9,520,000							49,171	49,171			
00-1101721	WEST COVINA	CA		02/28/2011									23,192	23,192			
00-1101722	SALT LAKE CITY	UT		12/27/2010		5,000,000							24,906	24,906			
00-1101723	SPRING VALLEY	CA		01/31/2011									20,334	20,334			
00-1101724	TORRANCE	CA		01/27/2011									70,298	70,298			
00-1101725	ALBUQUERQUE	NM		01/31/2011									12,430	12,430			
00-1101727	WEST BABYLON	NY		02/15/2011									23,144	23,144			
00-1101733	BIRMINGHAM	AL		03/11/2011									97,911	97,911			
00-1101734	BIRMINGHAM	AL		07/08/2011									3,861	3,861			
00-1101735	PITTSBURGH	PA		03/21/2011									106,984	106,984			
00-1101736	SHAWNEE	KS		03/01/2011									28,309	28,309			
00-1101738	FLORHAM PARK	NJ		06/02/2011									69,925	69,925			
00-1101746	MESA	AZ		05/20/2011									26,231	26,231			
00-1101747	IRVINE	CA		05/02/2011									68,632	68,632			
00-1101750	BUFFALO GROVE	IL		05/05/2011									9,747	9,747			
00-1101751	WOOD DALE	IL		05/05/2011									21,335	21,335			
00-1101752	AGOURA HILLS	CA		07/26/2011									10,683	10,683			
00-1101753	HOUSTON	TX		06/29/2011									118,360	118,360			
00-1101756	NASHVILLE	TN		07/20/2011									22,821	22,821			
00-1101757	WOODINVILLE	WA		07/13/2011									11,026	11,026			
00-1101758	TOLUCA LAKE	CA		06/14/2011									9,936	9,936			
00-1101760	WOOD DALE	IL		05/05/2011									18,743	18,743			
00-1101761	WOOD DALE	IL		05/05/2011									24,626	24,626			
00-1101762	WOOD DALE	IL		05/05/2011									18,725	18,725			
00-1101771	CINCINNATI	OH		07/27/2011									8,545	8,545			
00-9000089	SAN FRANCISCO	CA		06/01/2001		490,540							19,081	19,081			
00-9000099	ALGONA	IA		07/01/2001		24,043							3,474	3,474			
00-9000100	LA CANADA	CA		07/01/2001		97,504							3,638	3,638			
00-9000123	CINCINNATI	OH		12/03/2001		592,835							4,814	4,814			
00-9000129	OMAHA	NE		03/22/2002		192,900							2,787	2,787			
00-9000130	OMAHA	NE		03/22/2002		227,534							3,284	3,284			
00-9000131	OMAHA	NE		03/22/2002		484,205							6,987	6,987			
00-9000132	OMAHA	NE		03/22/2002		200,203							2,891	2,891			
00-9000137	YORBA LINDA	CA		05/01/2002		223,246							7,056	7,056			
00-9000144	ROCK HILL	SC		08/01/2002		304,897							4,178	4,178			
00-9000146	SAN DIEGO	CA		09/03/2002		209,887							1,671	1,671			
00-9000148	PASADENA	CA		10/01/2002		328,218							2,676	2,676			
00-9000150	NATIONAL CITY	CA		06/02/2003		898,814							12,149	12,149			
00-9000151	NATIONAL CITY	CA		07/22/2011									1,904	1,904			
03-0301632	SANTA CLARITA	CA		07/18/1990		1,071,486							49,690	49,690			
03-0302977	GREENSBURG	PA		12/19/1991		4,354,977							92,850	92,850			
03-0305338	CLAWSON	MI		11/22/1993		1,329,620							185,949	185,949			
03-0305576	OAKWOOD	GA		03/31/1994		1,409,905							97,165	97,165			
03-0306146	DENVER	CO		07/08/1994		2,050,165							173,764	173,764			
03-0306302	WATERFORD	MI		10/04/1994		1,748,703							134,023	134,023			
03-0306348	MORRISVILLE	NC		08/03/1994		678,183							99,839	99,839			
03-0306926	TUKWILA	WA		02/01/1995		868,627							45,019	45,019			
03-0307129	AMHERST	NY		06/27/1995		1,572,822							27,548	27,548			
03-0307463	JACKSONVILLE	FL		11/21/1995		1,053,856							45,425	45,425			
03-0307610	RAYMOND	WA		09/26/1996		1,201,642							42,515	42,515			
03-0307803	HAYWARD	CA		10/18/1995		978,594							73,191	73,191			
03-0307885	LOUISVILLE	KY		02/29/1996		757,771							20,750	20,750			
03-0308244	LAVERGNE	TN		01/09/1997		1,161,045							38,897	38,897			
03-0308299	FRANKLIN	MA		05/21/1996		1,518,092							99,471	99,471			

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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
03-0308428	PLAINVILLE	OH		03/14/1996		2,090,078							47,346	47,346			
03-0308464	KENT	WA		03/28/1996		582,963							22,856	22,856			
03-0308648	DELAWARE	OH		03/05/1996		3,671,352							145,549	145,549			
03-0308675	OVERLAND PARK	KS		03/21/1996		2,277,251							91,232	91,232			
03-0308822	RALEIGH	NC		06/27/1996		19,354,905							731,715	731,715			
03-0308877	CHEROKEE COUNTY	GA		04/03/1997		3,658,892							119,017	119,017			
03-0309070	CINCINNATI	OH		03/10/1997		326,359							65,246	65,246			
03-0309176	HAMILTON	OH		07/10/1996		1,419,995							53,056	53,056			
03-0309254	TAMPA	FL		08/29/1996		827,300							36,769	36,769			
03-0309685	MARYSVILLE	OH		02/10/1997		392,423							84,356	84,356			
03-0309718	LA JOLLA	CA		02/27/1997		489,350							97,826	97,826			
03-0309823	CHEEKTOWAGA	NY		03/31/1997		2,557,566							129,368	129,368			
03-0309841	KENT	WA		02/26/1997		138,742							27,736	27,736			
03-0310231	OAKDALE	MN		08/27/1997		2,384,974							30,746	30,746			
03-0310337	HOUSTON	TX		09/30/1997		10,504,786							201,025	201,025			
03-0310373	MARYLAND HEIGHTS	MO		08/22/1997		1,618,578							47,030	47,030			
03-0310433	INDIANAPOLIS	IN		06/12/1998		1,644,200							150,753	150,753			
03-0310442	HOUSTON	TX		09/30/1997		615,404							11,777	11,777			
03-0310488	BOULDER	CO		11/03/1997		257,233							95,020	95,020			
03-0310520	OAKDALE	MN		12/01/1997		984,428							12,800	12,800			
03-0310713	NEWARK	CA		02/24/1998		857,815							91,617	91,617			
03-0310759	CRANFORD	NJ		03/05/1998		746,008							21,322	21,322			
03-0310828	LOVELAND	OH		04/30/1998		248,277							25,753	25,753			
03-0310933	PANAMA CITY	FL		05/26/1998		513,985							49,194	49,194			
03-0311109	INDIANAPOLIS	IN		08/17/1998		1,865,433							160,945	160,945			
03-0311145	BRIGHTON	NY		09/29/1998		3,511,338							1,068,193	1,068,193			
03-0311521	KENT	WA		01/05/1999		1,113,237							81,311	81,311			
03-0311838	SEATTLE	WA		04/07/1999		896,768							20,312	20,312			
03-0312004	FARMERS BRANCH	TX		07/13/1999		2,840,622							31,219	31,219			
03-4000027	NAUGATUCK	CT		09/10/1996		4,212,573							63,308	63,308			
03-4000361	VASHON	WA		05/01/1997		2,026,784							63,734	63,734			
03-4000449	PORTLAND	OR		05/29/1997		203,382							33,630	33,630			
03-4000509	FAIRFIELD	OH		06/30/1997		4,568,456							135,832	135,832			
03-4000518	MARIETTA	GA		07/18/1997		3,866,968							113,600	113,600			
03-4000554	LANSING	MI		11/25/1997		3,082,923							39,037	39,037			
03-4000590	CINCINNATI	OH		09/30/1997		2,384,384							68,711	68,711			
03-4000689	ROBERTSDALE	AL		11/04/1997		1,347,987							46,889	46,889			
03-4000678	MARYSVILLE	WA		04/30/1998		3,226,535							39,109	39,109			
03-4000843	BELLEVUE	WA		11/12/1997		158,475							19,206	19,206			
03-4000861	FLORENCE	KY		03/10/1998		11,313,051							64,249	64,249			
03-4000912	ST PETERSBURG	FL		01/30/1998		1,201,271							625,811	625,811			
03-4000958	BOSTON	MA		07/28/1998		366,258							33,626	33,626			
03-4001019	MONROEVILLE	PA		09/01/1998		5,401,051							136,261	136,261			
03-4001028	OKLAHOMA CITY	OK		07/27/1998		1,334,255							34,740	34,740			
03-4001046	RANCHO BERNARDO	CA		08/17/1998		55,025							4,723	4,723			
03-4001055	EVANDALE	OH		11/12/1998		3,381,142							146,536	146,536			
03-4001064	DAVISON	MI		09/30/1998		2,219,699							185,506	185,506			
03-4100013	MARLBOROUGH	MA		12/26/1996		4,111,503							95,692	95,692			
03-4100095	JACKSONVILLE	FL		12/13/1995		1,902,472							82,072	82,072			
03-4100224	HOUSTON	TX		03/12/1997		2,046,372							65,378	65,378			
00-1000631	LOUISVILLE	KY		06/25/2001		1,436,309							25,182	25,182			
00-1001043	REDDING	CA		01/27/2003		1,659,392							9,496	9,496			
00-1001148	POWAY	CA		12/26/2002		1,566,228							13,673	13,673			
00-1001175	VIERA	FL		02/27/2004		3,882,234							18,442	18,442			
00-1001209	AURORA	CO		12/16/2002		1,232,652							10,891	10,891			
00-1001230	HOUSTON	TX		11/20/2002		387,264							24,086	24,086			
00-1001231	HOUSTON	TX		11/20/2002		735,213							27,866	27,866			
00-1001237	DALLAS	TX		11/20/2002		1,764,435							28,244	28,244			
00-1001279	PITTSBURGH	PA		12/23/2003		780,227							13,418	13,418			
00-1001305	AUBURN HILLS	MI		07/15/2003		824,185							7,623	7,623			
00-1001308	CHICAGO	IL		07/22/2003		1,509,943							21,137	21,137			

STATEMENT AS OF SEPTEMBER 30, 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
00-1001320	RIVERSIDE	CA		05/22/2003		1,746,532							10,544	10,544			
00-1001328	MILFORD	OH		08/29/2003		832,256							7,230	7,230			
00-1001331	WALKER	MI		05/07/2003		1,191,081							33,582	33,582			
00-1001333	MYRTLE BEACH	SC		06/02/2003		1,498,046							21,341	21,341			
00-1001334	CHARLESTON	SC		06/06/2003		825,633							7,347	7,347			
00-1002023	FRAMINGHAM	MA		05/07/2003		2,446,316							21,054	21,054			
00-1002030	LA PALMA	CA		04/28/2003		1,245,071							10,756	10,756			
00-1100010	KENTWOOD	MI		06/23/2003		1,226,205							14,246	14,246			
00-1100011	GAINESVILLE	FL		02/13/2004		3,597,343							18,748	18,748			
00-1100012	PITTSBURGH	PA		05/13/2003		655,601							18,528	18,528			
00-1100028	NEW YORK	NY		08/07/2003		905,527							6,373	6,373			
00-1100031	KALAMAZOO	MI		09/15/2003		1,903,426							12,058	12,058			
00-1100051	GAINESVILLE	FL		09/16/2004		2,731,662							13,486	13,486			
00-1100068	BELLEVUE	TN		10/31/2003		763,779							10,450	10,450			
00-1100080	GREENDALE	WI		09/02/2003		601,493							16,626	16,626			
00-1100094	JACKSONVILLE	FL		10/10/2003		749,780							10,728	10,728			
00-1100097	SALEM	OR		10/21/2003		875,378							5,359	5,359			
00-1100112	JUPITER	FL		11/26/2003		894,784							4,757	4,757			
00-1100116	BRIGHTON	MI		12/01/2003		1,701,744							13,567	13,567			
00-1100121	WAYNE	NJ		12/01/2003		1,552,440							20,375	20,375			
00-1100130	PAWTUCKET/E PROV	RI		04/01/2004		2,363,253							30,062	30,062			
00-1100138	TUSCALOOSA	AL		10/30/2003		1,249,863							16,067	16,067			
00-1100141	GRAND RAPIDS	MI		10/30/2003		1,290,091							32,501	32,501			
00-1100153	BUTLER	PA		12/11/2003		1,692,138							42,243	42,243			
00-1100163	RESTON	VA		10/27/2003		1,545,515							20,486	20,486			
00-1100168	MIAMI	FL		11/10/2003		3,876,515							51,046	51,046			
00-1100197	HOUSTON	TX		11/21/2003		1,287,138							9,841	9,841			
00-1100217	LAS VEGAS	NV		12/30/2003		1,703,658							13,574	13,574			
00-1100220	RENTON	WA		01/14/2004		1,790,866							9,586	9,586			
00-1100223	PITTSBURGH	PA		10/30/2003		780,622							10,055	10,055			
00-1100225	EDGEWATER	NJ		12/17/2003		7,306,976							27,518	27,518			
00-1100228	OMAHA	NE		01/08/2004		1,296,430							32,250	32,250			
00-1100230	LAKE OSWEGO	OR		01/14/2004		895,433							4,793	4,793			
00-1100233	ITHACA	NY		12/10/2003		614,437							3,003	3,003			
00-1100235	GARNER	NC		12/09/2003		1,284,841							10,620	10,620			
00-1100236	HARTFORD	CT		12/23/2003		3,861,657							51,547	51,547			
00-1100240	MARGATE	FL		03/03/2004		1,936,358							9,844	9,844			
00-1100243	ALBUQUERQUE	NM		01/29/2004		677,743							5,572	5,572			
00-1100245	INDIANAPOLIS	IN		12/23/2003		2,706,908							14,682	14,682			
00-1100246	INDIANAPOLIS	IN		12/29/2003		1,835,192							9,954	9,954			
00-1100247	CLEARFIELD	UT		12/04/2003		928,597							12,233	12,233			
00-1100254	MIAMI	FL		11/10/2003		1,550,606							20,419	20,419			
00-1100258	ROMEVILLE	IL		02/05/2004		948,043							14,380	14,380			
00-1100267	LEXINGTON	KY		12/15/2003		1,282,665							10,028	10,028			
00-1100272	WILSONVILLE	OR		05/21/2004		2,176,623							15,866	15,866			
00-1100296	CINCINNATI	OH		01/21/2004		780,561							10,139	10,139			
00-1100297	WARREN	MI		01/20/2004		1,930,911							32,350	32,350			
00-1100534	MESA	AZ		08/24/2004		1,325,243							6,346	6,346			
00-1100565	MEMPHIS	TN		11/24/2004		1,855,029							10,725	10,725			
00-1100581	CHARLOTTE	NC		05/11/2005		1,704,051							14,306	14,306			
00-1100597	MENTOR	OH		11/18/2004		886,103							10,844	10,844			
00-1100606	REDONDO BEACH	CA		12/22/2004		3,695,858							22,619	22,619			
00-1100638	FARMINGTON HILLS	MI		11/03/2004		1,285,107							10,556	10,556			
00-1100641	HUNT VALLEY	MD		10/14/2004		1,478,398							11,190	11,190			
00-1100648	PHOENIX	AZ		11/15/2004		1,300,762							10,076	10,076			
00-1100676	SALEM	OR		08/04/2005		3,693,218							17,531	17,531			
00-1100678	MCKENA	IL		11/22/2004		1,734,030							13,446	13,446			
00-1100685	TWINSBURG	OH		04/14/2005		2,484,293							28,190	28,190			
00-1100686	CHARLOTTE	NC		12/15/2004		1,632,540							9,244	9,244			
00-1100692	SALT LAKE CITY	UT		01/10/2005		8,115,399							97,777	97,777			
00-1100704	FORT MYERS	FL		11/19/2004		1,974,564							16,160	16,160			

STATEMENT AS OF SEPTEMBER 30, 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
00-1100737	YORBA LINDA	CA		02/28/2006		2,794,926							12,777	12,777			
00-1100741	TOTOIA	NJ		06/02/2005		3,528,897							34,319	34,319			
00-1100762	BEAVERTON	OR		06/21/2005		7,316,174							37,505	37,505			
00-1100768	FRISCO	TX		06/02/2005		1,768,343							10,766	10,766			
00-1100771	LUBBOCK	TX		05/18/2005		2,656,950							18,919	18,919			
00-1100773	SIMI VALLEY	CA		08/31/2005		3,323,737							37,936	37,936			
00-1100775	CONYERS	GA		04/04/2005		976,222							14,467	14,467			
00-1100778	CLEAR LAKE	TX		03/16/2005		1,921,523							8,147	8,147			
00-1100806	RENO	NV		03/15/2005		2,624,515							19,894	19,894			
00-1100816	TORRANCE	CA		04/03/2006		3,281,603							12,453	12,453			
00-1100822	LAS VEGAS	NV		06/07/2005		3,534,553							25,554	25,554			
00-1100824	OMAHA	NE		05/12/2005		5,680,611							26,281	26,281			
00-1100828	VARIOUS CITIES	TN		07/08/2005		2,177,570							24,539	24,539			
00-1100829	COLUMBUS	OH		09/30/2005		1,842,678							9,039	9,039			
00-1100832	FREDERICK	MD		11/01/2005		2,385,494							10,393	10,393			
00-1100845	MARYSVILLE	WA		06/07/2005		2,000,000							400,825	400,825			
00-1100856	NAPLES	FL		06/30/2005		881,645							6,524	6,524			
00-1100859	ROCKVILLE	MD		07/13/2005		1,324,965							9,770	9,770			
00-1100861	BRADENTON	FL		12/28/2005		2,882,160							21,630	21,630			
00-1100865	ANN ARBOR	MI		07/20/2005		881,128							6,604	6,604			
00-1100866	SAN DIEGO	CA		10/30/2006		2,520,101							16,030	16,030			
00-1100867	CARSON	CA		07/27/2005		1,762,841							13,183	13,183			
00-1100868	REDMOND	WA		09/08/2006		6,418,348							40,802	40,802			
00-1100877	FAIRFIELD	NJ		07/06/2005		2,649,929							19,539	19,539			
00-1100889	REDWOOD CITY	CA		06/21/2005		9,138,307							62,172	62,172			
00-1100905	AUSTIN	TX		07/07/2005		1,492,785							5,630	5,630			
00-1100906	GURNEE	IL		07/28/2005		2,638,084							20,029	20,029			
00-1100912	CANONSBURG	PA		08/05/2005		2,349,895							27,505	27,505			
00-1100918	IONIA	MI		08/16/2005		1,329,171							9,680	9,680			
00-1100920	BEAVERTON	OR		08/09/2005		880,927							6,672	6,672			
00-1100928	TAMPA	FL		09/01/2005		3,317,541							38,440	38,440			
00-1100970	DENVER	CO		09/26/2005		4,428,037							21,998	21,998			
00-1100992	SOUTHGATE	MI		10/14/2005		998,423							4,903	4,903			
00-1101000	BRIDGEVIEW	IL		09/22/2005		1,510,395							10,901	10,901			
00-1101021	AUSTIN	TX		10/07/2005		6,106,282							23,006	23,006			
00-1101071	ROSEVILLE	CA		12/22/2005		6,938,124							49,272	49,272			
00-1101112	SOLOM	OH		05/18/2006		3,397,157							60,578	60,578			
00-1101129	OAKLAND	CA		03/23/2006		3,402,194							22,182	22,182			
00-1101135	WALKILL	NY		03/10/2006		2,249,266							15,546	15,546			
00-1101148	FOND DU LAC	WI		03/16/2006		4,570,558							30,422	30,422			
00-1101162	JACKSONVILLE	FL		04/20/2006		2,235,914							21,152	21,152			
00-1101163	WESTERVILLE	OH		05/04/2006		2,589,343							46,483	46,483			
00-1101166	MORGANTOWN	WV		05/09/2006		3,044,864							19,986	19,986			
00-1101173	VISTA	CA		05/31/2006		1,972,732							36,098	36,098			
00-1101174	JACKSONVILLE	FL		06/15/2006		3,471,071							35,273	35,273			
00-1101178	ST. LOUIS	MO		05/31/2006		3,000,000							9,282	9,282			
00-1101181	LAKE ST. LOUIS	MO		06/29/2007		1,811,607							15,971	15,971			
00-1101185	CHULA VISTA	CA		05/31/2006		1,731,907							17,628	17,628			
00-1101217	COLORADO SPRINGS	CO		05/31/2006		2,947,515							9,541	9,541			
00-1101218	AMHERST	NY		07/05/2006		1,743,299							12,937	12,937			
00-1101225	PORTLAND	OR		06/29/2006		1,500,000							2,909	2,909			
00-1101227	MURRIETA	CA		06/15/2007		2,879,529							10,090	10,090			
00-1101238	BIRMINGHAM	AL		08/11/2006		1,886,421							7,768	7,768			
00-1101256	VARIOUS	TX		11/09/2006		3,379,756							17,507	17,507			
00-1101259	VARIOUS	TX		11/09/2006		3,379,756							17,507	17,507			
00-1101317	LIVONIA	MI		12/18/2006		2,665,009							25,050	25,050			
00-1101332	CLEARFIELD	UT		10/31/2006		1,838,679							11,325	11,325			
00-6000044	AUGUSTA	GA		01/31/2002		428,773							49,547	49,547			
00-6000047	BUFFALO	NY		01/31/2002		1,389,022							126,342	126,342			
00-6000058	CLEARWATER	SC		01/31/2002		806,614							55,597	55,597			
00-6000073	WAYNESBORO	GA		01/31/2002		932,749							46,484	46,484			

STATEMENT AS OF SEPTEMBER 30, 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
00-6000083	NAPLES	FL		01/31/2002		330,655							14,810	14,810			
00-6000096	WEST COLUMBIA	SC		01/31/2002		1,168,897							50,900	50,900			
00-6000125	ARLINGTON	VA		01/31/2002		2,473,218							79,154	79,154			
00-6000147	FAIRVIEW	CA		01/31/2002		291,179							19,544	19,544			
00-6000152	PAOLI	PA		01/31/2002		373,831							38,434	38,434			
00-6000160	WESTFIELD	NJ		01/31/2002		189,651							18,737	18,737			
00-6000166	AGOURA HILLS	CA		01/31/2002		342,740							30,677	30,677			
00-6000167	SANTA CLARITA	CA		01/31/2002		378,893							31,708	31,708			
00-6000180	ARLINGTON	VA		01/31/2002		1,532,018							37,485	37,485			
00-6000190	NEWTON SQUARE	PA		01/31/2002		268,454							20,385	20,385			
00-6000192	WEST CHESTER	PA		01/31/2002		193,866							14,723	14,723			
00-6000193	CINCINNATI	OH		01/31/2002		399,046							9,645	9,645			
00-6000203	GREENVILLE	SC		01/31/2002		239,497							17,506	17,506			
00-6000224	MANFIELD	MA		01/31/2002		761,893							39,322	39,322			
00-6000231	BEDFORD	MA		01/31/2002		324,209							50,478	50,478			
00-6000233	HAUPPAUGE	NY		01/31/2002		5,084,982							30,076	30,076			
00-6000238	SALT LAKE CITY	UT		01/31/2002		5,275,154							48,393	48,393			
00-6000245	LUMBERTON	NJ		01/31/2002		4,124,362							171,942	171,942			
00-6000248	TREVOSE	PA		01/31/2002		1,193,379							46,121	46,121			
00-6000255	CITY OF INDUSTRY	CA		01/31/2002		5,802,545							50,844	50,844			
00-6000256	ARDEN HILLS	MN		01/31/2002		917,420							32,221	32,221			
00-6000261	STERLING HEIGHTS	MI		01/31/2002		1,574,978							24,589	24,589			
03-4002170	SALT LAKE CITY	UT		12/28/1999		1,603,445							19,945	19,945			
00-1101512	BURR RIDGE	IL		12/03/2007		3,658,900							13,418	13,418			
00-1101537	SPRINGFIELD	VA		09/13/2007	09/29/2011	9,000,000							642,857	642,857			
02999999. Mortgages with partial repayments						4,052,290,850							67,432,159	67,302,305		(129,854)	(129,854)
00-1100474	SOUTHGATE	MI		06/22/2004	09/29/2011	4,559,331							4,211,664	3,024,464		(1,187,200)	(1,187,200)
00-1100815	NAPLES	FL		05/19/2005	09/29/2011	1,250,000							892,939	770,518		(122,421)	(122,421)
00-1101768	NAPLES	FL		05/26/2011	09/29/2011								17,061	14,811		(2,250)	(2,250)
00-1101537	SPRINGFIELD	VA		09/13/2007	09/29/2011	9,000,000							6,467,786	4,768,918		(1,698,868)	(1,698,868)
00-1000634	SALT LAKE CITY	UT		08/03/2001	09/29/2011	1,656,677							1,620,718	1,330,743		(289,975)	(289,975)
03999999. Mortgages disposed						16,466,008							13,210,168	9,909,454		(3,300,714)	(3,300,714)
05999999 - Totals						4,223,063,783							232,439,427	229,096,429		(3,342,997)	(3,342,997)

SCHEDULE BA - PART 2

1	2	Location		5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	3 City	4 State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Raymond James Housing Opportunities Fund 19 LLC					12/17/2010			738,619		22,462,930	95.150
	WNC Institutional Tax Credit Fund 33					09/23/2010			5,090,660		25,715,113	99.990
	Hudson Housing Tax Credit Fund XLVI LLC					12/22/2010			300,000		10,346,462	100.000
	Nationwide Affordable Housing Fund 42			RBC Capital Markets					5,838,620		49,508,602	99.990
	Nationwide Affordable Housing Fund 43								211,564		23,930,845	99.990
2999999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									12,179,463		131,963,952	XXX
	Nationwide Affordable Housing Fund II	Columbus	OH	Apollo Housing		11/03/2000			20,575			66.670
3099999. Guaranteed Federal Low Income Housing Tax Credit - Affiliated									20,575			XXX
3999999. Total - Unaffiliated									12,179,463		131,963,952	XXX
4099999. Total - Affiliated									20,575			XXX
4199999 - Totals									12,200,038		131,963,952	XXX

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

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STATEMENT AS OF SEPTEMBER 30, 2011 OF THE NATIONWIDE LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
13063A-7D-0	California St GO Bld Amer Bd 7.300% 10		07/28/2011	Citigroup		3,564,960	3,000,000	73,608	1FE
605580-5X-3	Mississippi St GO Bld Amer Bds 5.245%		08/08/2011	Barclays Capital		7,358,890	7,000,000	101,986	1FE
1799999. Bonds - U.S. States, Territories and Possessions									
196632-GU-1	Colorado Springs CO Util Rev Bld Amer Bd		08/04/2011	Raymond James & Assoc Inc		10,923,850	10,000,000	175,594	XXX
3138A9-CV-4	FNMA Pool #AH7283 4.000% 03/25/41		07/14/2011	Citigroup		10,933,650	9,750,000	123,874	1FE
3138AB-YQ-6	FNMA Pool #AH9718 4.000% 04/25/41		08/10/2011	Citigroup		13,026,489	12,900,009	14,333	1
3138AP-JX-7	FNMA Pool #AI9277 4.000% 08/25/41		08/10/2011	Citigroup		14,642,179	14,500,011	16,111	1
3138EG-NA-2	FNMA Pool #AL0410 4.404% 06/25/21		08/03/2011	Morgan/JP/Securities - Bonds		11,970,134	11,853,910	13,171	1
31394A-PF-7	FNMA REMIC Ser 2004-65 CI ZA 4.500% 08		09/01/2011	Interest Capitalization		39,310,792	36,739,058	31,461	1
31394B-DH-4	FNMA REMIC Ser 2004-78 CI Z 5.500% 11/		09/01/2011	Interest Capitalization		231,096	231,096		1
31394B-FS-8	FNMA REMIC Ser 2004-79 CI ZD 5.500% 11		09/01/2011	Interest Capitalization		219,059	219,059		1
31395B-R3-9	FNMA REMIC Ser 2006-24 CI Z 5.500% 04/		09/01/2011	Interest Capitalization		263,078	263,078		1
31395X-MD-4	FHLMC REMIC Ser 3025 CI ZC 5.000% 08/1		09/01/2011	Interest Capitalization		994,951	994,951		1
31395X-WS-0	FHLMC REMIC Ser 3019 CI ZQ 5.000% 06/1		09/01/2011	Interest Capitalization		164,570	164,570		1
31396F-G3-1	FHLMC REMIC Ser 3068 CI Z 5.500% 11/15		09/01/2011	Interest Capitalization		1,069,637	1,069,637		1
31396T-QY-2	FHLMC REMIC Ser 3174 CI PZ 5.000% 01/1		09/01/2011	Interest Capitalization		469,128	469,128		1
31396W-Q7-4	FNMA REMIC Ser 2007-74 CI ZE 5.500% 08		09/01/2011	Interest Capitalization		231,517	231,517		1
31396Y-F7-2	FNMA REMIC Ser 2008-29 CI ZA 4.500% 04		09/01/2011	Interest Capitalization		184,951	184,951		1
31397A-GC-2	FHLMC REMIC Ser 3209 CI TZ 5.000% 08/1		09/01/2011	Interest Capitalization		254,807	254,807		1
31412U-Z4-5	FNMA Pool #935563 4.000% 09/25/39		08/10/2011	Citigroup		91,859	91,859		1
31419E-XS-3	FNMA Pool #AE4299 4.000% 09/25/40		07/14/2011	Citigroup		7,607,193	7,533,331	8,370	1
45505M-BJ-4	Indiana Fin Auth IN Wstwr Rev Second Li		08/18/2011	Morgan Stanley & Co Inc		13,342,287	13,212,740	14,681	1
45505M-BK-1	Indiana Fin Auth IN Wstwr Rev Second Li		08/18/2011	Morgan Stanley & Co Inc		9,816,300	10,000,000		1FE
646139-X8-3	New Jersey St Tpk Auth Rev Bld Amer Bd S		07/27/2011	Citigroup		10,507,000	10,000,000		1FE
64972F-K8-8	New York City NY Rev Bld Amer Bd Wtr & S		08/08/2011	Barclays Capital		11,295,295	9,285,000	54,952	1FE
663903-DM-1	Northeast Ohio Regl Swr Dist Bld Amer Bd		08/08/2011	Various		7,266,394	6,125,000	56,709	1FE
7358W-EK-6	Port Auth NY & NJ Rev Cons 168th 4.926		09/29/2011	Citigroup		21,542,080	20,000,000	288,482	1FE
959623-AK-5	Western St College Rev Bld Amer Bd 7.0		08/04/2011	Citigroup		17,351,315	17,180,000		1FE
3199999. Bonds - U.S. Special Revenues									
01448T-AD-6	ALESCO Pfd Fdg Ltd Ser 5AC1 C1 Flt Rt Me		09/23/2011	Interest Capitalization		201,033,644	189,988,712	732,149	XXX
01448Y-AE-3	ALESCO Pfd Fdg Ltd Flt Rt Mezz Nt SerA7		09/23/2011	Interest Capitalization		102,329	102,329		6FE
01449C-AK-6	ALESCO Pfd Fdg Ltd Flt Rt Mezz Nt SerB8		09/23/2011	Interest Capitalization		46,796	46,796		6FE
01449W-AC-0	ALESCO Pfd Fdg Ltd Ser 10A C1B Flt Rt Me		07/01/2011	Interest Capitalization		42,209	42,209		6FE
02377V-AA-0	American Airlines Pt Trst PTC Ser A 8.		09/27/2011	Morgan Stanley & Co Inc		12,404	12,404		5FE
02666Q-D7-5	American Honda Fin Corp Nt 7.625% 10/0		07/15/2011	RBC Dominion Securities		13,000,000	13,000,000		2FE
02666Q-G7-2	American Honda Fin Corp Mt Nt 3.875% 0		08/08/2011	Various		10,713,795	8,596,000	198,454	1FE
05531F-AG-8	BB&T Corp MTN Ser A 3.200% 03/15/16		08/16/2011	Credit Suisse First Boston		5,642,310	5,400,000	80,374	1FE
05947U-4F-2	Banc of America Comm Mtg Inc Ser 2005-6		08/09/2011	Barclays Capital		28,655,990	28,000,000	393,956	1FE
05952H-AJ-8	Bank of America Mtg Securities Ser 2007-		07/18/2011	Nomura Securities Int'l Inc		2,775,000	3,000,000	4,920	12*
07170L-AE-2	Bausch and Lomb Inc Revolver Nt 4 2.98		07/25/2011	Credit Suisse First Boston		6,615,000	7,000,000	22,361	12*
07170L-AE-2	Bausch and Lomb Inc Revolver Nt 2 2.98		07/29/2011	Tax Free Exchange		500,000	500,000		4FE
12543K-AD-6	Community Health Systems Inc Non-Extende		08/30/2011	Tax Free Exchange		500,000	500,000		4FE
12543K-AE-4	Community Health Systems Inc Extended Te		08/30/2011	Tax Free Exchange		13,978	13,978		2
12673P-AC-9	CA Inc Nt 5.375% 12/01/19		08/04/2011	NW Life Private Placement S/A		8,651	8,651		3FE
15672E-AB-0	Cebridge Connections 1st Ln TL Nt 18 (Ce		09/06/2011	Tax Free Exchange		3,000,601	3,000,000	28,667	2FE
17275R-AD-4	Cisco Sys Inc Nt 5.900% 02/15/39		08/03/2011	Goldman Sachs & Company		6,575	6,575		2
17311Q-BK-5	Citigroup Comm Mtg Tr Ser 2007-06 CI A4		08/23/2011	Various		31,297,910	27,000,000	765,525	1FE
181593-AF-1	Clarke American Term Ln B Nt 3 (Harland		09/30/2011	Tax Free Exchange		10,731,292	9,862,000	38,928	12*
18683K-AC-5	Cliffs Natural Resources Sr Nt 6.250%		08/12/2011	Various		5,309,249	5,574,933	425	4FE
18683K-AD-3	Cliffs Natural Resources Sr Nt 4.875%		09/30/2011	Various		10,215,550	10,000,000	236,111	2FE
20173Q-AE-1	Greenwich Cap Comm Funding Ser 2007-G99		08/22/2011	Bank of America BISD Dealer		30,744,675	31,000,000	231,969	2FE
21036C-AN-7	Constellation Brands Non Ext Term Ln B (		09/01/2011	Tax Free Exchange		10,681,250	10,000,000	36,293	12*
22942G-AH-2	Cablevision (CSC Holdings) Incremental T		09/26/2011	Tax Free Exchange		590,415	590,415		3FE
22942G-AK-5	Cablevision (CSC Holdings) Incremental T		09/26/2011	Tax Free Exchange		53,743	53,937	32	2FE
25459H-AT-2	DirectTV Holdings/Fin Gtd Nt 5.200% 03		08/04/2011	NW Life Private Placement S/A		39,980	39,980		2FE
257867-AT-8	Donnelley R R & Sons Co Nt 6.125% 01/1		09/21/2011	Various		4,993,173	5,000,000	101,111	2FE
257867-AV-3	Donnelley R R & Sons Co Sr Nt 8.600% 0		09/21/2011	Goldman Sachs & Company		5,785,000	6,500,000	78,519	3FE
257867-AX-9	Donnelley R R & Sons Co Sr Nt 7.250% 0		09/21/2011	Barclays Capital		4,950,000	5,000,000	48,972	3FE
260543-CC-5	Dow Chemical Co Sr Nt 4.250% 11/15/20		08/08/2011	Citigroup		2,745,000	3,000,000	69,479	3FE
29379V-AV-5	Enterprise Products Operations Co Gtd Nt		08/10/2011	Various		9,588,159	9,344,000	94,868	2FE
316773-CK-4	Fifth Third Bancorp Sr Nt 3.625% 01/25		08/08/2011	Credit Suisse First Boston		19,977,400	20,000,000		2FE
338128-AA-5	Fitch Group Inc Sr Nt 5.120% 08/09/21		08/09/2011	HSBC Securities		13,913,545	13,592,000	20,891	2FE
35645M-AE-8	Freedom Trust Ser 2011-3 CI A11 3.662%		08/19/2011	Amherst Securities		30,000,000	30,000,000		22
						670,643	684,330	2,088	5*

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE NATIONWIDE LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
35645M-AM-0	Freedom Trust Ser 20113 CI M89 0.000%		.08/19/2011	Amherst Securities		1,613,651	5,692,952		5*
362332-AE-8	GS Mortgage Securities Corp Ser 2006-G68		.08/23/2011	Goldman Sachs & Company		1,098,962	1,030,000	3,977	12*
40426W-AU-5	HRPT Properties Tr Sr Nt 6.250% 06/15/		.07/20/2011	Wachovia Capital Markets Inc		13,744,500	12,500,000	86,806	2FE
42830Q-AH-3	Hexion Specialty Chemicals Revolver Nt 2		.07/29/2011	Morgan/JP/Securities - Bonds		3,188,864	3,188,864		4Z
42830Q-AH-3	Hexion Specialty Chemicals Revolver Nt 2		.08/12/2011	Morgan/JP/Securities - Bonds		1,594,432	1,594,432		4Z
446150-AG-9	Huntington Bancshares Sub Nt 7.000% 12		.08/08/2011	First Tennessee Bank NA		3,935,432	3,400,000	37,022	2FE
465685-AE-5	ITC Holdings Corp Sr Nt 6.050% 01/31/1		.07/18/2011	Wachovia Capital Markets Inc		5,994,194	5,285,000	151,878	2FE
46636D-AC-0	JP Morgan Chase Comm Mtg Ser 2011-C4 CI		.09/29/2011	Morgan/JP/Securities - Bonds		7,273,696	7,190,000	2,002	12*
46636D-AJ-5	JP Morgan Chase Comm Mtg Ser 2011-C4 CI		.08/17/2011	Royal Bank of Scotland		5,528,789	5,500,000	14,078	12*
50075N-BA-1	Kraft Foods Inc Sr Nt 5.375% 02/10/20		.08/04/2011	NW Life Private Placement S/A		4,093,332	4,067,000	106,177	2FE
539830-AY-5	Lockheed Martin Corp Sr Nt 3.350% 09/1		.09/06/2011	Citigroup		11,967,600	12,000,000		1FE
544152-AD-3	Lorillard Tobacco Co Co Gtd Nt 3.500%		.08/02/2011	Royal Bank of Scotland		5,019,850	5,000,000	486	2FE
563571-CF-3	Manitowoc Co Inc Term Ln B (New) Nt 2		.09/19/2011	Tax Free Exchange		6,220	6,250	7	3FE
617458-AC-8	Morgan Stanley Capital I Ser 2011C1 CI A		.08/11/2011	Morgan Stanley & Co Inc		10,247,266	10,000,000	16,183	12*
617458-AG-9	Morgan Stanley Capital I Ser 2011C1 CI A		.08/09/2011	Morgan Stanley & Co Inc		30,907,823	29,780,000	55,188	12*
617459-AD-4	Morgan Stanley Capital I Ser 2011-C2 CI		.09/19/2011	Morgan Stanley & Co Inc		16,696,875	16,000,000	45,833	12*
62875U-AH-8	NBC Universal Sr Nt 4.375% 04/01/21		.08/04/2011	NW Life Private Placement S/A		2,922,970	3,000,000	45,208	2FE
62886M-AB-6	NCO Group Inc Term Ln B Nt 14 8.000% 0		.07/29/2011	Tax Free Exchange		1,763,023	1,772,453	11,586	5FE
63946B-AE-0	NBC Universal Sr Nt 4.375% 04/01/21		.08/25/2011	Tax Free Exchange		2,923,393	3,000,000	52,500	2FE
652482-CE-8	News America Inc Co Gtd Nt 6.150% 02/1		.08/26/2011	Tax Free Exchange		18,902,715	19,000,000	35,704	2FE
674599-CC-7	Occidental Petroleum Corp Sr Nt 3.125%		.08/15/2011	Citigroup		14,713,950	15,000,000		1FE
69362B-AY-8	PSEG Power LLC Sr Nt 4.150% 09/15/21		.09/23/2011	Wachovia Capital Markets Inc		6,052,320	6,000,000	6,225	2FE
713448-BV-9	Pepsico Inc Sr Nt 0.800% 08/25/14		.08/22/2011	Various		6,975,090	7,000,000		1FE
742741-AA-9	Procter & Gamble ESOP Deb Ser A 9.360%		.07/20/2011	Citigroup		22,691,856	17,225,120	107,485	1FE
76126C-GC-0	RACERS Tr Ser 1999-24-S-CCE CI A2 0.00		.07/18/2011	Gleacher & Co Sec Inc		12,730,000	19,000,000		1Z
761713-AE-6	Reynolds American Inc Nt 7.625% 06/01/		.09/30/2011	Citigroup		3,564,360	3,000,000	78,792	2FE
761713-AR-7	Reynolds American Inc Nt 7.300% 07/15/		.07/18/2011	Wachovia Capital Markets Inc		4,751,250	4,072,000	4,954	2FE
86359B-XL-0	Structured Asset Sec Corp Ser 2004-16XS		.07/20/2011	Morgan Stanley & Co Inc		1,425,135	1,492,288	5,412	12*
89233P-AC-7	Toyota Motor Credit Corp MT Nt 4.500%		.07/20/2011	RBC Dominion Securities		7,689,443	7,273,000	31,552	1FE
89233P-AS-2	Toyota Motor Credit Corp Sr Nt 4.250%		.08/03/2011	Credit Suisse First Boston		4,144,756	3,850,000	12,272	1FE
91303#-AD-1	United Subcontractors Inc Term Ln B Nt 1		.09/30/2011	Interest Capitalization		2,335	2,335		6*
91911X-AM-6	Valeant Pharmaceuticals Intl Co Gtd Nt		.09/22/2011	Morgan/JP/Securities - Bonds		9,093,750	10,000,000	310,139	4FE
91911X-AQ-7	Valeant Pharmaceuticals Intl Co Gtd Nt		.08/19/2011	Morgan/JP/Securities - Bonds		7,080,000	8,000,000	13,500	4FE
92344X-AB-5	Verizon New York Inc Sr Nt Ser B 7.375		.08/30/2011	Various		36,717,859	30,911,000	775,960	1FE
96950F-AD-6	Williams Partners LP Sr Nt 5.250% 03/1		.08/04/2011	NW Life Private Placement S/A		3,000,000	3,000,000	61,250	2FE
97771N-AD-4	Wolf Hollow LP Revolver Nt 28 2.482% 0		.08/19/2011	Tax Free Exchange		291,058	291,404	17	3Z
984121-CD-3	Xerox Corp Sr Nt 4.500% 05/15/21		.09/29/2011	Goldman Sachs & Company		14,898,225	15,000,000	254,063	2FE
008916-AH-1	Agrium Inc Sr Nt 6.750% 01/15/19	A.	.09/29/2011	Pressprich R W		3,017,675	2,500,000	37,031	2FE
448055-AD-5	Husky Energy Inc Sr Nt 6.800% 09/15/37	A.	.08/04/2011	NW Life Private Placement S/A		3,321,326	3,000,000	79,333	2FE
496902-AF-4	Kinross Gold Corp Sr Nt 5.125% 09/01/2	A.	.08/15/2011	Merrill Lynch		39,656,400	40,000,000		2FE
496902-AG-2	Kinross Gold Corp Sr Nt 6.875% 09/01/4	A.	.08/15/2011	Merrill Lynch		14,877,150	15,000,000		2FE
878742-AV-7	Teck Cominco Ltd Co Gtd Nt 4.750% 01/1	A.	.08/03/2011	Credit Suisse First Boston		15,662,220	15,000,000	56,076	2FE
878742-AW-5	Teck Cominco Ltd Co Gtd Nt 6.250% 07/1	A.	.08/11/2011	Royal Bank of Scotland		9,924,450	10,000,000	71,181	2FE
055650-BR-8	BP Capital Markets PLC Co Gtd Nt 4.742	F.	.08/09/2011	Credit Suisse First Boston		19,819,800	18,000,000	358,021	1FE
293580-AA-7	Ensco Plc Sr Nt 4.700% 03/15/21	F.	.08/04/2011	NW Life Private Placement S/A		2,991,741	3,000,000	54,050	2FE
404280-AJ-8	HSBC Holdings PLC Nt 6.800% 06/01/38	F.	.08/04/2011	NW Life Private Placement S/A		3,325,827	3,000,000	36,267	1FE
686194-BF-7	Oriflame Cosmetics SA Sr Nt Ser C 5.46	F.	.07/13/2011	HSBC Securities		5,000,000	5,000,000		2Z
686194-C*-0	Oriflame Cosmetics SA Sr Nt Ser D 5.61	F.	.07/13/2011	HSBC Securities		15,000,000	15,000,000		2Z
74040P-AC-5	Preferred Term Sec Ltd V Flt Rate Mezz N	R.	.07/03/2011	Interest Capitalization		3,783	3,783		6FE
740417-AB-6	Preferred Term Sec Ltd VI Flt Rate Mezz	R.	.07/05/2011	Interest Capitalization		4,457	4,457		6FE
74041A-AG-8	Preferred Term Sec XIII FltRate FltRate	R.	.09/26/2011	Interest Capitalization		24,163	24,163		6FE
74041E-AC-9	Preferred Term Sec Ltd XVI Flt Rate Mez	R.	.09/23/2011	Interest Capitalization		16,191	16,191		6FE
74042E-AD-6	Preferred Term Sec Ltd XXVIII Flt Rate M	F.	.09/23/2011	Interest Capitalization		29,847	29,847		6FE
74042H-AC-1	Preferred Term Sec Ltd XIX Flt Rt Nt CI	R.	.09/22/2011	Interest Capitalization		10,787	10,787		6FE
74042W-AC-8	Preferred Term Sec Ltd XVIII Flt Rt Nt C	F.	.09/23/2011	Interest Capitalization		40,114	40,114		6FE
74042W-AD-6	Preferred Term Sec Ltd XVIII Flt Rt Nt C	F.	.09/23/2011	Interest Capitalization		31,519	31,519		6FE
75903A-AD-9	Regional Diversified Fdg Sr Nt Ser 2005-	F.	.07/25/2011	Interest Capitalization		69,797	69,797		6FE
81180W-AB-7	Seagate Tech HDD Holding Co Gtd Nt 7.7	F.	.08/19/2011	Morgan Stanley & Co Inc		997,500	1,000,000	14,854	3FE
81180W-AC-5	Seagate Tech HDD Holding Co Gtd Nt 7.0	F.	.09/22/2011	Various		20,945,000	22,000,000	473,861	3FE
81180W-AD-3	Seagate Tech HDD Holding Co Gtd Nt 6.8	F.	.09/21/2011	Credit Suisse First Boston		9,500,000	10,000,000	276,910	3FE
86960B-AA-0	Svenska Handelsbanken AB Bk Gtd Nt 3.1	F.	.07/05/2011	Citigroup		19,998,200	20,000,000		1FE
902118-BL-1	Tyco Intl Group SA Co Gtd Nt 8.500% 01	F.	.08/08/2011	Goldman Sachs & Company		8,949,007	6,738,000	41,364	1FE
9021EQ-AD-6	Tyco/Tyco Int'l Fin SA Co Gtd Nt 6.875	R.	.08/15/2011	Morgan/JP/Securities - Bonds		21,603,282	17,350,000	92,440	1FE

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE NATIONWIDE LIFE INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
G4622#-AE-9	Howard de Walden Sr Nt Ser B 4.320% 09	R	09/16/2011	Royal Bank of Scotland		30,000,000	30,000,000		1Z
G9284#-AY-3	Vitol Finance Ltd Sr Nt 5.740% 07/28/2	F	07/28/2011	Morgan/JP/Securities - Bonds		25,000,000	25,000,000		2
N3386#-AF-6	Fugro NV Sr Nt Ser B 4.780% 08/17/21	F	08/17/2011	Barclays Capital		33,000,000	33,000,000		2Z
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						871,987,832	851,433,293	6,372,478	XXX
8399997. Total - Bonds - Part 3						1,083,945,326	1,051,422,005	7,280,221	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						1,083,945,326	1,051,422,005	7,280,221	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
000000-00-0	MGM Com		07/01/2011	Taxable Exchange	210,354,000	6,941,682			U
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						6,941,682	XXX		XXX
9799997. Total - Common Stocks - Part 3						6,941,682	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						6,941,682	XXX		XXX
9899999. Total - Preferred and Common Stocks						6,941,682	XXX		XXX
9999999 - Totals						1,090,887,008	XXX	7,280,221	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 1

STATEMENT AS OF SEPTEMBER 30, 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-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design-ation or Market In-dicator (a)
36200M-TT-0	GNMA Pool #604562 3.500% 08/15/18		09/01/2011	Paydown		132,042	132,042	123,954	126,927		5,115		5,115		132,042				3,105	08/15/2018	1
362027-GS-7	GNMA Pool #2009 8.150% 04/15/12		09/01/2011	Paydown		7,029	7,029	6,115	6,917		112		112		7,029				382	04/15/2012	1
362092-GC-6	GNMA GNSF # 59595 11.500% 02/15/13		09/01/2011	Paydown		158	158	152	156		2		2		158				13	02/15/2013	1
36210U-WX-7	GNMA PTC # 502962 6.000% 04/15/14		09/01/2011	Paydown		10,236	10,236	10,069	10,151		86		86		10,236				410	04/15/2014	1
36210Y-R2-3	GNMA PTC # 506405 6.000% 04/15/14		09/01/2011	Paydown		16,960	16,960	16,683	16,821		138		138		16,960				701	04/15/2014	1
36211E-SP-4	GNMA PTC # 510926 6.000% 05/15/14		09/01/2011	Paydown		5,149	5,149	5,065	5,105		44		44		5,149				206	05/15/2014	1
36215W-2S-2	GNMA GNSF Pool # 147585 9.500% 03/15/11		09/01/2011	Paydown		853	853	830	840		13		13		853				54	03/15/2016	1
362197-3A-1	GNMA GNSF Pool # 269993 9.500% 06/15/2		09/01/2011	Paydown		25	25	26	26		(1)		(1)		25				2	06/15/2020	1
36220T-2Q-6	GNMA GNSF Pool # 287983 9.500% 08/15/2		09/01/2011	Paydown		202	202	209	207		(6)		(6)		202				13	08/15/2020	1
36223A-5D-0	GNMA GNSF Pool # 302444 9.500% 12/15/2		09/01/2011	Paydown		71	71	74	73		(2)		(2)		71				5	12/15/2020	1
				Redemption 100.0000																	
36225*-AA-1	GSA IRS Lease Tr PTC Ser 2009 5.930% 0		09/11/2011			145,646	145,646	145,646	145,646						145,646				5,760	09/11/2030	1
36225A-ZZ-6	GNMA Pool #780760 6.000% 04/15/13		09/01/2011	Paydown		80,914	80,914	76,147	79,190		1,723		1,723		80,914				3,228	04/15/2013	1
36225B-EW-4	GNMA PTC # 781049 6.500% 06/15/14		09/01/2011	Paydown		24,300	24,300	23,913	24,087		213		213		24,300				1,057	06/15/2014	1
36225B-GC-6	GNMA PTC # 781095 6.500% 08/15/14		09/01/2011	Paydown		96,458	96,458	94,348	95,334		1,124		1,124		96,458				4,246	08/15/2014	1
36225B-HC-5	GNMA I Pool # 781127 7.000% 01/15/15		09/01/2011	Paydown		36,100	36,100	35,768	35,880		221		221		36,100				1,619	01/15/2015	1
				Redemption 100.0000																	
455780-A#-3	Indonesia (Republic of) AID Nt 9.020%		08/01/2011			51,416	51,416	50,131	50,889		527		527		51,416				4,638	08/01/2019	1
912827-7B-2	U S Treasury Nt 5.000% 08/15/11		08/15/2011	Various		650,000	650,000	694,484	654,027		(4,027)		(4,027)		650,000				32,500	08/15/2011	1
				Redemption 100.0000																	
91821*-AA-4	VA Crown Point Lease Fin Tr CTL 5.620%		09/15/2011			64,393	64,393	64,393	64,393						64,393				2,565	07/15/2031	1
0599999. Bonds - U.S. Governments						1,321,952	1,321,952	1,348,007	1,316,669		5,282		5,282		1,321,952				60,504	XXX	XXX
745145-T2-8	Puerto Rico Comwlth GO Ref Pub Impt Ser		07/01/2011	Maturity		500,000	500,000	588,290	506,157		(6,157)		(6,157)		500,000				27,500	07/01/2011	1FE
1799999. Bonds - U.S. States, Territories and Possessions						500,000	500,000	588,290	506,157		(6,157)		(6,157)		500,000				27,500	XXX	XXX
544565-AA-2	Los Angeles CA GO Impt Bd Act 1915 Assmt		09/02/2011	Call 101.6652		24,205	23,808	23,808	23,808		396		396		24,205				2,019	09/02/2015	1FE
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						24,205	23,808	23,808	23,808		396		396		24,205				2,019	XXX	XXX
3128H6-DC-5	FHLMC Pool #E98199 3.500% 08/15/18		09/01/2011	Paydown		64,436	64,436	59,050	61,088		3,349		3,349		64,436				1,506	08/15/2018	1
3128H7-B7-6	FHLMC Pool #E99062 3.500% 09/15/18		09/01/2011	Paydown		23,116	23,116	21,780	22,242		874		874		23,116				540	09/15/2018	1
3128H7-G3-0	FHLMC Pool #E99218 3.500% 09/15/18		09/01/2011	Paydown		219,601	219,601	206,494	211,353		8,249		8,249		219,601				5,118	09/15/2018	1
3128H7-K4-3	FHLMC Pool #E99315 3.500% 10/15/18		09/01/2011	Paydown		24,470	23,009	23,009	23,519		951		951		24,470				568	10/15/2018	1
3128H7-K7-6	FHLMC Pool #E99318 3.500% 09/15/18		09/01/2011	Paydown		272,829	272,829	256,545	262,397		10,432		10,432		272,829				7,025	09/15/2018	1
3128H7-MX-7	FHLMC Pool #E99374 3.500% 10/15/18		09/01/2011	Paydown		111,887	111,887	105,209	107,497		4,390		4,390		111,887				2,714	10/15/2018	1
3128H7-NH-1	FHLMC Pool #E99392 3.500% 09/15/18		09/01/2011	Paydown		89,941	89,941	84,319	86,464		3,476		3,476		89,941				2,181	09/15/2018	1
3128HJ-AD-8	FHLMC Gold PC Pool #W30004 7.450% 05/1		09/01/2011	Paydown		120,935	120,935	114,986	117,177		3,759		3,759		120,935				6,010	05/15/2021	1
312903-HR-1	FHLMC REMIC Ser 113-C 8.500% 05/15/21		09/15/2011	Paydown		448	448	459	449		(2)		(2)		448				28	12/16/2019	1
312904-AU-9	FHLMC REMIC Ser 181-E 7.000% 08/15/21		09/15/2011	Paydown		13,937	13,937	14,140	13,998		(61)		(61)		13,937				774	06/15/2016	1
312904-F7-5	FHLMC REMIC Ser 1022-J 6.000% 12/15/20		09/01/2011	Paydown		9,978	9,978	9,851	9,874		103		103		9,978				397	12/15/2020	1
312904-N2-7	FHLMC REMIC Ser 1030 F 9.000% 12/15/20		09/01/2011	Paydown		7,834	7,834	8,285	8,219		(384)		(384)		7,834				435	11/01/2020	1
312905-RA-2	FHLMC REMIC Ser 1070-H 7.500% 04/15/21		09/01/2011	Paydown		16,367	16,367	16,807	16,551		(184)		(184)		16,367				818	04/01/2016	1
312905-YJ-5	FHLMC REMIC Ser 1077-E 9.000% 05/15/21		09/01/2011	Paydown		6,517	6,517	6,604	6,532		(15)		(15)		6,517				410	04/01/2021	1
312906-E5-5	FHLMC REMIC Ser 1116-XA 8.400% 08/15/2		09/01/2011	Paydown		7,424	7,424	7,144	7,305		118		118		7,424				423	08/15/2021	1
312906-LL-2	FHLMC REMIC Ser 1110-Z 8.500% 07/15/21		09/01/2011	Paydown		40,494	40,494	42,103	41,291		(797)		(797)		40,494				2,231	07/01/2021	1
312913-ZE-9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2		09/01/2011	Paydown		19,405	19,405	19,905	19,718		(312)		(312)		19,405				872	12/01/2022	1
312915-UF-6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23		09/01/2011	Paydown		13,265	13,265	13,645	13,501		(236)		(236)		13,265				616	05/01/2023	1
31294K-UC-7	FHLMC Gold PC Pool #E01479 3.500% 09/1		09/01/2011	Paydown		107,362	107,362	101,055	103,348		4,015		4,015		107,362				2,506	09/15/2018	1
313390-SE-9	FHLMC REMIC Ser 2416 PV 6.000% 02/15/3		09/01/2011	Paydown		141,956	141,956	143,331	142,313		(357)		(357)		141,956				5,598	12/01/2031	1
313396-JU-6	FHLMC REMIC Ser 2367 ZK 6.000% 10/15/3		09/01/2011	Paydown		92,968	92,968	92,736	92,741		227		227		92,968				3,765	10/15/2031	1
313373-KF-4	FHLMC REMIC Ser 1628-KZ 6.250% 12/15/2		09/01/2011	Paydown		181,703	181,703	190,895	186,311		(4,608)		(4,608)		181,703				7,770	12/01/2023	1
313376-M4-0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26		09/01/2011	Paydown		118,186	118,186	121,842	120,386		(2,200)		(2,200)		118,186				5,138	04/01/2025	1
31337C-6P-8	FHLMC Structured Ser 2008 M 7.000% 11/		09/01/2011	Paydown		11,358	11,358	11,788	11,628		(269)		(269)		11,358				542	08/01/2026	1
31337C-AU-2	FHLMC Structured Ser FSPC T-9 A6 6.564		09/01/2011	Paydown		10,877	10,877	10,466	10,811		67		67		10,877				546	03/25/2029	1
31337D-6W-1	FHLMC Structured Ser T-10 A5 PT 6.410%		09/01/2011	Paydown		511	511	511	511						511				22	05/25/2029	1
31337E-LG-7	FHLMC REMIC Ser 2064 M 6.000% 06/15/28		09/01/2011	Paydown		5,907	5,907	6,058	6,009		(102)		(102)		5,907				252	05/01/2028	1
31337H-VM-6	FHLMC REMIC Ser 2113-TE 6.000% 01/15/1		09/01/2011	Paydown		93,148	93,148	86,919	91,696		1,452		1,452		93,148				3,728	01/15/2014	1
31337K-SS-5	FHLMC REMIC Ser 2136-A 6.000% 03/15/29		09/01/2011	Paydown		11,168	11,168	10,472	10,774		394		394		11,168				457	03/15/2029	1
313401-LE-9	Federal Home Loan Mtg Corp Ser 17-0060		07/01/2011	Paydown		9	9	9	9						9				1	04/15/2012	1
313401-TB-7	Federal Home Loan Mtg Corp Ser 17-0155		09/01/2011	Paydown		199	199	200	199						199				13	02/15/2016	1
313401-TJ-0	Federal Home Loan Mtg Corp Ser 17-0158		09/01/2011	Paydown		100	100	101	100						100				7	03/15/2016	1

STATEMENT AS OF SEPTEMBER 30, 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	Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design-ation or Market In-dicator (a)
313401-VR-9	Federal Home Loan Mtg Corp Ser 17-0189		09/01/2011	Paydown		302	302	297	297		5		5		302				19	09/15/2016	1
31340Y-BH-1	FHLMC REMIC Ser 6-C 9.050% 06/15/19		09/15/2011	Paydown		3,101	3,101	3,272	3,184		(84)		(84)		3,101				224	03/16/2018	1
31340Y-DB-2	FHLMC REMIC Ser 12-A 9.250% 11/15/19		09/15/2011	Paydown		9,390	9,390	9,349	9,335		54		54		9,390				708	11/15/2019	1
31340Y-JX-8	FHLMC REMIC Ser 30-D 9.500% 02/15/20		09/15/2011	Paydown		822	822	822	822						822				60	02/15/2020	1
31340Y-KF-5	FHLMC REMIC Ser 31-E 7.550% 05/15/20		09/15/2011	Paydown		30,672	30,672	30,993	30,669		3		3		30,672				1,357	01/16/2016	1
31340Y-QS-1	FHLMC REMIC Ser 46-B 7.800% 09/15/20		09/15/2011	Paydown		6,120	6,120	6,121	6,116		4		4		6,120				383	11/15/2018	1
31340Y-X6-1	FHLMC REMIC Ser 85-C 8.600% 01/15/21		09/15/2011	Paydown		7,700	7,700	7,324	7,543		156		156		7,700				532	01/15/2021	1
31344M-H4-6	Federal Home Loan Mtg Ser 28-2951 10.00		09/01/2011	Paydown		1,100	1,100	1,105	1,094		6		6		1,100				72	08/01/2014	1
31358E-RK-0	FNMA REMIC Ser 1990-72B 9.000% 07/25/2		09/01/2011	Paydown		4,151	4,151	4,053	4,100		51		51		4,151				249	07/25/2020	1
31358G-X4-4	FNMA REMIC Ser 1991-56G 8.600% 06/25/2		09/01/2011	Paydown		8,326	8,326	8,177	8,240		86		86		8,326				468	06/25/2021	1
31358H-GT-6	FNMA REMIC Ser 1991-73A 8.000% 07/25/2		09/01/2011	Paydown		8,252	8,252	7,927	8,118		134		134		8,252				467	07/25/2021	1
31358H-H4-0	FNMA REMIC Ser 1991-98J 8.000% 08/25/2		09/01/2011	Paydown		8,949	8,949	9,224	9,048		(99)		(99)		8,949				454	08/01/2021	1
31358J-HJ-8	FNMA REMIC Ser 1991-113 ZE 7.500% 09/2		09/01/2011	Paydown		1,069	1,069	1,100	1,086		(17)		(17)		1,069				54	09/01/2021	1
31358M-Q4-9	FNMA REMIC G1992-42 Z 7.000% 07/25/22		09/01/2011	Paydown		15,991	15,991	15,881	15,886		105		105		15,991				745	07/25/2022	1
31358N-SB-4	FNMA REMIC Ser 1992-124 PZ 7.000% 07/2		09/01/2011	Paydown		93,431	93,431	96,125	94,776		(1,345)		(1,345)		93,431				4,271	07/01/2022	1
31359B-DN-4	FNMA REMIC Ser 1993-115G 5.500% 07/25/		09/01/2011	Paydown		131,365	131,365	119,687	127,108		4,257		4,257		131,365				4,850	07/25/2023	1
31359B-ZK-6	FNMA REMIC Ser 1993-119GA 6.500% 07/25		09/01/2011	Paydown		29,568	29,568	29,180	29,353		215		215		29,568				1,290	07/25/2023	1
31359E-AT-8	FNMA REMIC Ser 1993-167GA 7.000% 09/25		09/01/2011	Paydown		134,566	134,566	138,101	134,218		347		347		134,566				6,387	12/01/2011	1
31359E-YL-9	FNMA REMIC Ser 1993-199PF 6.500% 10/25		09/01/2011	Paydown		108,212	108,212	110,066	108,251		(39)		(39)		108,212				4,797	07/01/2015	1
31359F-DE-5	FNMA REMIC Ser 1993-202M 6.500% 11/25/		09/01/2011	Paydown		330,989	330,989	339,908	331,431		(442)		(442)		330,989				14,459	06/01/2014	1
31359G-DE-3	FNMA REMIC Ser 1993-225 CI UB 6.500% 1		09/01/2011	Paydown		28,366	28,366	28,823	28,714		(347)		(347)		28,366				1,271	12/01/2023	1
31359G-P3-4	FNMA REMIC Ser 1994-37L 6.500% 03/25/2		09/01/2011	Paydown		91,284	91,284	92,692	91,561		(277)		(277)		91,284				3,966	03/01/2024	1
31359K-ZR-1	FNMA Ser 1996-45 CI K 7.000% 09/25/21		09/01/2011	Paydown		25,787	25,787	26,302	26,196		(410)		(410)		25,787				1,214	09/01/2021	1
31359P-DJ-2	FNMA ACES Ser 1997-M2 CI Z 7.125% 01/1		09/01/2011	Paydown		1,377	1,377	1,479	1,475		(98)		(98)		1,377				65	01/01/2032	1
31359Q-UN-2	FNMA REMIC Ser 1997-56 Z 7.000% 09/18/		09/01/2011	Paydown		46,452	46,452	47,267	46,910		(458)		(458)		46,452				2,029	08/01/2027	1
31359T-6P-8	FNMA Ser 1998-37 CI VZ 6.000% 06/17/28		09/01/2011	Paydown		120,847	120,847	124,433	122,596		(1,750)		(1,750)		120,847				4,908	04/01/2023	1
31359U-TL-9	FNMA REMIC Ser 1998-54C 6.000% 09/18/2		09/01/2011	Paydown		32,182	32,182	32,303	32,213		(31)		(31)		32,182				1,278	04/01/2028	1
31359V-BH-5	FNMA Ser 1998-73 CI MZ 6.300% 10/17/38		09/01/2011	Paydown		11,075	11,075	11,361	11,250		(175)		(175)		11,075				465	04/01/2038	1
31359X-FH-7	FNMA REMIC Ser 1999-62 A6 7.790% 04/04		09/01/2011	Paydown		143,405	143,405	145,921	133,501		9,904		9,904		143,405				12,708	04/04/2031	1
313602-3E-2	FNMA REMIC Ser 1989-67D 9.000% 10/25/1		09/01/2011	Paydown		5,131	5,131	5,115	5,105		27		27		5,131				317	10/25/2019	1
313602-DV-3	FNMA REMIC Ser 1988-15A 9.000% 06/25/1		09/01/2011	Paydown		4,136	4,136	4,186	4,153		(17)		(17)		4,136				241	05/01/2018	1
313602-GQ-1	FNMA REMIC Ser 1988-25B 9.250% 10/25/1		09/01/2011	Paydown		3,950	3,950	4,179	4,049		(99)		(99)		3,950				246	08/01/2016	1
313602-QA-5	FNMA REMIC Ser 1989-19A 10.300% 04/25/1		09/01/2011	Paydown		5,287	5,287	5,417	5,263		24		24		5,287				337	10/01/2011	1
313602-W4-2	FNMA REMIC Ser 1989-62G 8.600% 10/25/1		09/01/2011	Paydown		6,986	6,986	6,998	6,988		(2)		(2)		6,986				400	10/25/2019	1
313603-2H-4	FNMA REMIC Ser 1990-35E 9.500% 04/25/2		09/01/2011	Paydown		90	90	95	91		(1)		(1)		90				6	04/01/2020	1
313603-GW-6	FNMA REMIC Ser 1989-86E 8.750% 11/25/1		09/01/2011	Paydown		3,335	3,335	3,304	3,314		21		21		3,335				194	12/01/2018	1
313603-JJ-2	FNMA REMIC Ser 1989-90E 8.700% 12/25/1		09/01/2011	Paydown		2,132	2,132	2,248	2,187		(55)		(55)		2,132				124	11/01/2019	1
313603-YL-0	FNMA REMIC Ser 1990-16E 9.000% 03/25/2		09/01/2011	Paydown		5,372	5,372	5,448	5,374		(2)		(2)		5,372				328	03/01/2020	1
31360A-KJ-4	FNMA PTC Pool # 297 13.750% 11/25/11		07/01/2011	Paydown		1	1	1	1						1				1	11/25/2011	1
31362X-A2-0	FNMA DUS Pool # 73825 7.220% 01/25/22		09/01/2011	Paydown		9,144,599	9,144,599	10,476,281	10,047,217		(902,618)		(902,618)		9,144,599				3,110,042	01/25/2022	1
31366W-FE-7	FNMA Pool # 160465 6.160% 08/25/13		09/01/2011	Paydown		1,125,223	1,125,223	1,229,658	1,163,738		(38,515)		(38,515)		1,125,223				48,874	08/25/2013	1
31371K-U9-0	FNMA Pool #254508 5.000% 11/25/12		09/01/2011	Paydown		166,250	166,250	171,498	167,578		(1,327)		(1,327)		166,250				5,499	11/25/2012	1
31377M-AP-6	FNMA DUS Pool #380814 6.030% 12/25/19		09/01/2011	Paydown		14,532	14,532	15,597	15,138		(606)		(606)		14,532				585	12/25/2019	1
31377M-Y7-0	FNMA DUS Pool #381534 6.585% 04/25/24		09/01/2011	Paydown		27,898	27,898	30,862	30,027		(2,129)		(2,129)		27,898				1,225	04/25/2024	1
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STATEMENT AS OF SEPTEMBER 30, 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-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design-ation or Market In-dicator (a)
3138AB-YQ-6	FNMA Pool #AH9718 4.000% 04/25/41		09/01/2011	Paydown		47,512	47,512	47,978			(466)		(466)		47,512				158	04/25/2041	1
3138AP-JX-7	FNMA Pool #A19277 4.000% 08/25/41		09/01/2011	Paydown		17,760	17,760	17,934			(174)		(174)		17,760				59	08/25/2041	1
3138EG-N4-2	FNMA Pool #AL0410 4.404% 06/25/21		09/01/2011	Paydown		31,039	31,039	33,212			(2,173)		(2,173)		31,039				118	06/25/2021	1
31392C-PT-5	FNMA Ser 2002-21 CI PE 6.500% 04/25/32		09/01/2011	Paydown		48,532	48,532	49,943	49,637		(1,105)		(1,105)		48,532				2,071	01/01/2032	1
31392E-4S-6	FNMA Ser 2002-72 CI DA 5.500% 11/25/17		09/01/2011	Paydown		135,529	135,529	139,425	136,541		(1,012)		(1,012)		135,529				4,988	10/01/2017	1
31392E-5J-5	FNMA REMIC Ser 2002-79 CI CB 5.500% 11		09/01/2011	Paydown		582,338	582,338	573,512	577,880		4,458		4,458		582,338				21,255	11/25/2022	1
31392E-F5-4	FNMA REMIC Ser 2002-65 CI HC 5.000% 10		09/01/2011	Paydown		42,046	42,046	42,381	42,120		(74)		(74)		42,046				1,444	11/01/2016	1
31392E-HX-1	FNMA REMIC Ser 2002-53 CI PD 6.000% 01		09/01/2011	Paydown		109,739	109,739	114,005	110,605		(867)		(867)		109,739				4,367	06/01/2012	1
31392E-SX-9	FNMA REMIC Ser 2002-59 CI B 5.500% 09/		09/01/2011	Paydown		15,845	15,845	16,473	16,204		(359)		(359)		15,845				582	06/01/2017	1
31392F-JK-4	FNMA REMIC Ser 2002-73 CI PE 5.500% 10		09/01/2011	Paydown		330,362	330,362	333,098	329,913		449		449		330,362				12,224	04/01/2013	1
31392G-DK-8	FNMA Ser 2002-90 CI PD 4.000% 10/25/32		09/01/2011	Paydown		37,844	37,844	38,695	38,407		(564)		(564)		37,844				1,000	04/01/2016	1
31392H-QG-1	FNMA REMIC Ser 2003-11 CI DB 5.000% 04		09/01/2011	Paydown		296,861	296,861	303,401	297,258		(397)		(397)		296,861				9,801	02/01/2012	1
31392J-2U-2	FNMA REMIC Ser 2003-21 CI MA 4.000% 02		09/01/2011	Paydown		316,788	316,788	317,679	316,199		589		589		316,788				8,468	11/01/2011	1
31392J-YQ-6	FNMA REMIC Tr Ser 2003 W3 CI 2A5 5.356		09/01/2011	Paydown		269,117	269,117	273,658	272,402		(3,285)		(3,285)		269,117				9,608	06/01/2032	1
31392T-WT-0	FHLMC REMIC Ser 2478 JF 6.000% 08/15/2		09/01/2011	Paydown		41,351	41,351	43,069	41,977		(626)		(626)		41,351				1,662	12/01/2021	1
31392U-KL-7	FHLMC REMIC Ser 2504 N 5.500% 09/15/1		09/01/2011	Paydown		300,783	300,783	307,316	302,789		(2,006)		(2,006)		300,783				11,146	09/01/2017	1
31392U-MQ-4	FHLMC REMIC Ser 2503 BH 5.500% 09/15/1		09/01/2011	Paydown		161,716	161,716	166,845	163,025		(1,310)		(1,310)		161,716				5,970	09/01/2017	1
31392V-7G-1	FHLMC REMIC Ser 2498 BM 5.500% 09/15/1		09/01/2011	Paydown		27,662	27,662	28,436	27,895		(233)		(233)		27,662				1,027	03/01/2017	1
31392V-SN-3	FHLMC REMIC Ser 2496 BK 5.500% 09/15/1		09/01/2011	Paydown		122,671	122,671	126,504	123,806		(1,135)		(1,135)		122,671				4,473	03/01/2017	1
31392W-4L-1	FHLMC REMIC Ser 2508 CI UL 5.000% 12/1		08/01/2011	Paydown		40,133	40,133	41,139	40,173		(41)		(41)		40,133				1,208	09/01/2011	1
31392W-G9-5	FHLMC REMIC Ser 2516 CI EH 5.500% 10/1		09/01/2011	Paydown		280,762	280,762	283,570	281,385		(623)		(623)		280,762				11,288	08/01/2022	1
31392W-JM-3	FHLMC REMIC Ser 2509 CI TV 5.500% 04/1		09/01/2011	Paydown		122,765	122,765	125,182	122,995		(230)		(230)		122,765				4,503	07/01/2013	1
31392W-MB-3	FHLMC REMIC Ser 2515 CI KB 5.000% 10/1		09/01/2011	Paydown		90,863	90,863	92,595	91,396		(533)		(533)		90,863				3,005	09/01/2017	1
31392X-6X-1	FHLMC REMIC Ser 2517 CI BH 5.500% 10/1		09/01/2011	Paydown		167,632	167,632	172,373	168,923		(1,291)		(1,291)		167,632				6,146	09/01/2017	1
31393B-PG-4	FNMA REMIC Ser 2003-32 CI KB 5.000% 03		09/01/2011	Paydown		201,839	201,839	206,885	201,848		(9)		(9)		201,839				6,797	11/01/2011	1
31393B-RF-4	FNMA REMIC Ser 2003-37 CI PD 5.250% 05		09/01/2011	Paydown		1,040,189	1,040,189	985,254	1,013,980		26,209		26,209		1,040,189				36,031	05/25/2032	1
31393C-PD-9	FNMA REMIC Ser 2003-55 CI CD 5.000% 06		09/01/2011	Paydown		88,290	88,290	87,366	87,722		569		569		88,290				2,945	06/25/2023	1
31393D-J6-9	FNMA REMIC Ser 2003-59 CI VJ 5.000% 08		09/01/2011	Paydown		27,977	27,977	28,283	28,033		(57)		(57)		27,977				933	09/01/2013	1
31393D-TX-9	FNMA REMIC Ser 2003-W10 CI 1A4 4.505%		09/01/2011	Paydown		152,764	152,764	152,758	152,559		205		205		152,764				4,487	06/25/2043	1
31393E-LF-4	FNMA REMIC Ser 2003-W12 CI 1A8 4.550%		09/01/2011	Paydown		4,595,892	4,595,892	4,453,295	4,492,747		103,146		103,146		4,595,892				124,314	06/25/2043	1
31393E-MH-9	FNMA REMIC Ser 2003-84 CI PV 5.000% 08		09/01/2011	Paydown		104,497	104,497	97,607	102,186		2,311		2,311		104,497				3,484	08/25/2023	1
31393F-4B-9	FHLMC REMIC Ser 2528 CI KM 5.500% 11/1		09/01/2011	Paydown		238,500	238,500	242,694	239,975		(1,474)		(1,474)		238,500				8,738	03/01/2022	1
31393F-LU-8	FHLMC REMIC Ser 2527 CI BP 5.000% 11/1		09/01/2011	Paydown		124,028	124,028	125,694	124,461		(433)		(433)		124,028				4,172	11/01/2017	1
31393G-CY-8	FHLMC REMIC Ser 2545 CI NG 5.500% 03/1		09/01/2011	Paydown		139,391	139,391	141,787	139,363		28		28		139,391				5,124	05/01/2012	1
31393H-6S-6	FHLMC REMIC Ser 2543 CI AN 5.000% 12/1		09/01/2011	Paydown		193,552	193,552	191,858	192,777		774		774		193,552				6,370	12/15/2017	1
31393J-CQ-9	FHLMC REMIC Ser 2551 CI CB 5.000% 01/1		09/01/2011	Paydown		203,736	203,736	193,899	199,280		4,455		4,455		203,736				7,026	01/15/2018	1
31393J-VX-3	FHLMC REMIC Ser 2561 CI AE 5.000% 05/1		09/01/2011	Paydown		187,606	187,606	189,599	187,518		88		88		187,606				6,326	06/01/2012	1
31393J-YW-2	FHLMC REMIC Ser 2561 CI UE 5.500% 06/1		09/01/2011	Paydown		168,923	168,923	170,804	169,372		(449)		(449)		168,923				6,136	11/01/2013	1
31393K-SH-9	FHLMC REMIC Ser 2575 CI MV 5.500% 08/1		09/01/2011	Paydown		82,640	82,640	80,831	81,429		1,211		1,211		82,640				3,031	08/15/2024	1
31393L-N3-3	FHLMC REMIC Ser 2564 CI OU 5.500% 07/1		09/01/2011	Paydown		225,368	225,368	233,960	226,303		(935)		(935)		225,368				8,342	04/01/2013	1
31393M-FL-0	FHLMC REMIC Ser 2591 CI WC 5.000% 10/1		09/01/2011	Paydown		604,929	604,929	589,239	598,219		6,710		6,710		604,929				20,344	10/15/2032	1
31393N-MC-0	FHLMC REMIC Ser 2590 CI TY 5.500% 09/1		09/01/2011	Paydown		472,086	472,086	472,086	472,086						472,086				17,484	09/15/2032	1
31393P-H5-6	FHLMC REMIC Ser 2602 CI BL 5.500% 05/1		09/01/2011	Paydown		167,478	167,478	172,855	168,482		(										

STATEMENT AS OF SEPTEMBER 30, 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-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design-ation or Market In-dicator (a)
31394H-4W-8	FHLMC REMIC Ser 2664 CI AY 5.000% 08/1		09/01/2011	Paydown		893,938	893,938	828,848	867,872		26,065		26,065		893,938				29,838	08/15/2023	1
31394H-C4-1	FHLMC REMIC Ser 2669 CI PG 5.500% 05/1		09/01/2011	Paydown		216,333	216,333	220,660	216,700		(367)		(367)		216,333				7,926	09/01/2013	1
31394H-ZZ-7	FHLMC REMIC Ser 2672 CI XB 5.500% 09/1		09/01/2011	Paydown		184,266	184,266	189,333	187,507		(3,241)		(3,241)		184,266				6,859	03/01/2023	1
31394J-JQ-1	FHLMC REMIC Ser 2673 CI NC 5.500% 05/1		09/01/2011	Paydown		152,815	152,815	155,489	152,721		94		94		152,815				5,671	12/01/2011	1
31394J-M2-0	FHLMC REMIC Ser 2676 CI JC 5.500% 10/1		09/01/2011	Paydown		347,799	347,799	353,505	348,269		(470)		(470)		347,799				12,916	03/01/2014	1
31394K-AE-4	FHLMC REMIC Ser 2687 CI PG 5.500% 03/1		09/01/2011	Paydown		320,481	320,481	307,912	316,807		3,674		3,674		320,481				11,854	03/15/2032	1
31394K-MW-1	FHLMC REMIC Ser 2686 CI JH 5.500% 07/1		09/01/2011	Paydown		143,653	143,653	144,910	143,742		(89)		(89)		143,653				5,326	11/01/2014	1
31394M-UJ-7	FHLMC REMIC Ser 2723 CI PD 5.500% 05/1		09/01/2011	Paydown		351,626	351,626	349,868	350,650		976		976		351,626				13,134	05/15/2032	1
31394M-YB-0	FHLMC REMIC Ser 2720 CI PC 5.000% 12/1		09/01/2011	Paydown		298,322	298,322	277,719	287,399		10,923		10,923		298,322				10,285	12/15/2023	1
31394R-7E-3	FHLMC REMIC Ser 2751 CI ND 5.000% 04/1		09/01/2011	Paydown		186,960	186,960	183,922	186,212		748		748		186,960				6,377	04/15/2029	1
31394R-T5-8	FHLMC REMIC Ser 2766 CI BD 5.000% 08/1		09/01/2011	Paydown		1,667,292	1,667,292	1,585,828	1,647,923		19,369		19,369		1,667,292				56,072	08/15/2031	1
31394V-CY-4	FHLMC REMIC Ser 2005-117 CI AU 5.500%		09/01/2011	Paydown		473,438	473,438	468,112	470,410		3,028		3,028		473,438				17,413	07/25/2034	1
31394W-AB-4	FHLMC REMIC Ser 2788 CI VD 5.000% 04/1		09/01/2011	Paydown		72,350	72,350	66,517	70,772		1,578		1,578		72,350				2,413	04/15/2026	1
31394W-L5-5	FHLMC REMIC Ser 2777 CI KB 5.000% 03/1		09/01/2011	Paydown		611,327	611,327	584,765	604,511		6,817		6,817		611,327				22,067	03/15/2032	1
31394Y-2W-3	FHLMC REMIC Ser 2800 CI VE 5.500% 07/1		09/01/2011	Paydown		1,692,404	1,692,404	1,677,595	1,687,479		4,925		4,925		1,692,404				61,410	07/15/2023	1
31394Y-FE-9	FHLMC REMIC Ser 2793 CI BD 4.500% 09/1		09/01/2011	Paydown		1,820,732	1,820,732	1,665,614	1,788,304		32,428		32,428		1,820,732				60,444	09/15/2029	1
31395A-FU-4	FHLMC REMIC Ser 2808 CI PG 5.500% 04/1		09/01/2011	Paydown		736,573	736,573	745,486	738,187		(1,613)		(1,613)		736,573				27,012	10/01/2015	1
31395A-XF-7	FHLMC REMIC Ser 2829 CI MH 5.000% 12/1		09/01/2011	Paydown		455,515	455,515	423,771	447,988		7,527		7,527		455,515				16,695	12/15/2031	1
31395E-4R-5	FHLMC REMIC Ser 2837 CI ED 5.000% 08/1		09/01/2011	Paydown		124,997	124,997	122,028	123,334		1,663		1,663		124,997				4,280	08/15/2019	1
31395E-GY-8	FHLMC REMIC Ser 2849 CI AH 5.000% 05/1		09/01/2011	Paydown		503,708	503,708	512,680	504,179		(471)		(471)		503,708				16,829	10/01/2012	1
31395E-ZV-2	FHLMC REMIC Ser 2835 CI NG 5.500% 07/1		09/01/2011	Paydown		824,960	824,960	844,295	829,686		(4,726)		(4,726)		824,960				30,678	01/01/2016	1
31395F-NS-9	FHLMC REMIC Ser 2853 CI LC 4.000% 08/1		09/01/2011	Paydown		1,057,323	1,057,323	1,005,448	1,047,372		9,951		9,951		1,057,323				28,156	08/15/2017	1
31395H-TT-7	FHLMC REMIC Ser 2894 CI QD 5.500% 06/1		09/01/2011	Paydown		99,579	99,579	100,932	99,853		(274)		(274)		99,579				4,108	02/01/2015	1
31395J-MG-8	FHLMC REMIC Ser 2892 CI AD 5.000% 11/1		09/01/2011	Paydown		185,455	185,455	185,339	185,205		250		250		185,455				6,276	11/15/2024	1
31395M-QS-1	FHLMC REMIC Ser 2935 CI LM 4.500% 02/1		09/01/2011	Paydown		125,523	125,523	119,325	121,247		4,276		4,276		125,523				3,736	02/15/2035	1
31396U-QH-6	FHLMC REMIC Ser 3181 CI AB 6.500% 04/1		09/01/2011	Paydown		327,435	327,435	332,295	328,503		(1,068)		(1,068)		327,435				15,177	02/01/2012	1
31397S-DQ-4	FNMA REMIC Ser 2011-23 CI A 4.000% 12/		09/01/2011	Paydown		13,012	13,012	13,172					(160)		217				217	05/01/2023	1
31402Q-NR-8	FNMA Pool #734900 3.500% 08/25/18		09/01/2011	Paydown		11,318	11,318	10,405	10,689		629		629		11,318				264	08/25/2018	1
31403A-WY-7	FNMA Pool #743263 3.500% 10/25/18		09/01/2011	Paydown		101,272	101,272	94,436	96,771		4,500		4,500		101,272				2,368	10/25/2018	1
31405E-6P-5	FNMA Pool #787578 6.000% 07/25/35		09/01/2011	Paydown		71,922	71,922	73,551	73,467		(1,546)		(1,546)		71,922				2,959	07/25/2035	1
31406J-Y8-0	FNMA Pool #811735 4.000% 03/25/20		09/01/2011	Paydown		24,899	24,899	23,627	23,955		944		944		24,899				664	03/25/2020	1
31411D-FZ-7	FNMA Pool #904784 5.383% 12/25/36		09/01/2011	Paydown		24,028	24,028	24,133	24,128		(101)		(101)		24,028				988	12/25/2036	1
31412P-GX-3	FNMA Pool #930914 4.000% 04/25/39		09/01/2011	Paydown		407,171	407,171	406,089	406,088		1,083		1,083		407,171				10,668	04/25/2039	1
31412U-Z4-5	FNMA Pool #935563 4.000% 09/25/39		09/01/2011	Paydown		13,575	13,575	13,708					(133)		13,575				45	09/25/2039	1
31414U-ZA-5	FNMA Pool #976969 6.000% 02/25/38		09/01/2011	Paydown		123,006	123,006	122,506	122,505		501		501		123,006				5,086	02/25/2038	1
31414U-XN-3	FNMA Pool #976885 6.000% 04/25/38		09/01/2011	Paydown		10,621	10,621	10,678	10,675		(54)		(54)		10,621				425	04/25/2038	1
31416H-ZM-0	FNMA Pool #AA0747 4.000% 03/25/39		09/01/2011	Paydown		253,824	253,824	250,245	250,319		3,505		3,505		253,824				6,675	03/25/2039	1
31418X-EJ-3	FNMA Pool #AD9136 4.000% 08/25/40		09/01/2011	Paydown		2,217,127	2,217,127	2,262,162	2,261,634		(44,507)		(44,507)		2,217,127				61,775	08/25/2040	1
31418X-TT-5	FNMA Pool #AD9561 4.000% 08/25/40		09/01/2011	Paydown		3,867,268	3,867,268	3,947,634	3,946,718		(79,450)		(79,450)		3,867,268				103,467	08/25/2040	1
31419A-DT-1	FNMA Pool #AE0113 4.000% 07/25/40		09/01/2011	Nomura Securities Int'l Inc		14,770,578	14,210,485	14,207,709	14,207,579		(507)		(507)		14,207,072		563,505	563,505	388,420	07/25/2040	1
31419A-DT-1	FNMA Pool #AE0113 4.000% 07/25/40		09/01/2011	Paydown		557,111	557,111	557,524	557,518		(407)		(407)		557,111				62,266	07/25/2040	1
31419E-X5-3	FNMA Pool #AE4299 4.000% 09/25/40		09/01/2011	Paydown		60,064	60,064	60,653					(589)		60,064				200	09/25/2040	1
31419F-SN-7	FNMA Pool #AE5024 4.000% 12/25/40		09/01/2011	Paydown		1,															

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design-ation or Market In-dicator (a)
3199999.	Bonds - U.S. Special Revenues					78,183,980	77,623,887	78,900,470	78,230,280		(817,343)		(817,343)		77,620,474		563,505	563,505	5,521,525	XXX	XXX
..000780-HW-9	ABN AMRO Mtg Corp Ser 2003-8 C1 A3 4.5		09/01/2011	Paydown		366,306	366,306	354,516	362,737		3,569		3,569		366,306				11,421	06/25/2033	1Z*
..000780-HX-7	ABN AMRO Mtg Corp Ser 2003-8 C1 A4 5.2		09/01/2011	Paydown		714,416	689,412	699,542	699,542		14,875		14,875		714,416				26,365	06/25/2033	1Z*
..000780-US-6	ABN AMRO Mtg Corp Ser 2003-8 C1 A23 5		09/01/2011	Paydown		118,049	118,049	118,455	117,810		239		239		118,049				4,498	02/01/2014	1Z*
				Redemption 100.0000																	
..00103Y-AE-1	AES Red Oak LLC Sec Nt 8.540% 11/30/19		08/31/2011			58,514	58,514	58,514	58,514						58,514				3,748	11/30/2019	4FE
..001118-AA-2	AES Hawaii Inc Sr Sec Nt 6.870% 06/30/		09/30/2011	Various		203,500	203,500	198,268	199,915		3,585		3,585		203,500				10,485	06/30/2022	3
..00253C-HH-3	Aames Mtg Tr Ser 2001-4 C1 A4 6.030% 0		09/01/2011	Paydown		80,224	80,224	81,163	80,858		(634)		(634)		80,224				3,324	04/25/2031	1Z*
..00442M-AA-5	ACE Securities Corp Ser 2006-SD2 C1 A		09/26/2011	Paydown		54,006	54,006	54,023	54,011		(5)		(5)		54,006				190	07/25/2012	1Z*
..00443L-AD-0	ACE Securities Corp Ser 2007-HE1 C1 A2C		08/19/2011	Amherst Securities		2,242,791	6,844,036	2,242,791	4,710,819		2,468,029		(2,468,029)		2,242,791				18,007	01/25/2037	4Z*
..00443L-AD-0	ACE Securities Corp Ser 2007-HE1 C1 A2C		07/25/2011	Paydown		15,904	15,904	10,147	10,947		5,757		800		15,904				37	01/25/2037	4Z*
				Redemption 100.0000																	
..008190-A*-1	NRG Energy Extended TL B2 Nt 2 3.489%		07/01/2011			472,555	472,555	467,449			5,105		5,105		472,555				4,187	08/31/2015	3FE
				Redemption 100.0000																	
..008190-A*-1	NRG Energy Extended TL B2 Nt 1 5.500%		07/01/2011			47,255	47,255	46,659	46,713		543		543		47,255				852	08/31/2015	3FE
..01449W-AC-0	ALESCO Pfd Fdg Ltd Ser 10A C1B Flt Rt Me		07/01/2011	Paydown		(358,851)	(358,851)	(357,540)	(358,851)						(358,851)				(12,404)	06/23/2016	5FE
				Redemption 100.0000																	
..01877K-AD-5	Alliance Pipeline LP Sr Nt 4.591% 12/3		07/01/2011			69,900	69,900	69,900	69,900						69,900				1,605	12/31/2025	2FE
..02147J-AE-8	Countrywide Alternative Ln Tr Ser 2006-4		09/01/2011	Paydown		232,842	233,770	198,481	198,481		28,282		28,282		226,763		6,080	6,080	8,962	02/25/2047	4Z*
..02147L-AN-3	Countrywide Alternative Ln Tr Ser 2006-2		09/01/2011	Paydown		209,343	451,604	398,431	409,938		686	12,193	(11,507)		398,431		(189,088)	(189,088)	20,745	05/25/2036	5Z*
..02148J-AJ-6	Countrywide Alternative Ln Tr Ser 2006-3		09/01/2011	Paydown		117,305	117,305	99,363	102,865		17,941	3,502	14,439		117,305				4,696	01/25/2037	3Z*
..02149D-AJ-8	Countrywide Alternative Ln Tr Ser 2006-H		08/01/2011	Paydown		242,538	242,538	232,214	232,214		10,324		10,324		242,538				8,509	01/25/2037	4Z*
..02149H-AW-0	Countrywide Alternative Ln Tr Ser 2007-2		09/01/2011	Paydown		358,776	358,776	304,945	318,234		53,831	13,290	40,541		358,776				13,766	03/25/2037	4Z*
..023654-AR-7	America West Airlines EETC Ser 1996-1 C1		07/02/2011	Paydown		61,629	61,629	59,590	60,575		1,053		1,053		61,629				4,234	01/02/2017	2FE
..023775-AA-7	American Airlines Inc PTC Ser 2005-1 C1		09/29/2011	Various		540,570	540,570	540,570	540,570						540,570				26,637	03/29/2014	5*
..02378F-AA-4	American Airlines Inc PTC Ser 1992-A1		09/11/2011	Various		119,992	119,992	105,452	116,880		3,112		3,112		119,992				9,695	09/11/2011	5FE
..02639M-AC-0	American General Mtg Ser 2003-1 C1 A3		08/01/2011	Paydown		22,379	22,379	22,156	22,156		223		223		22,379				718	04/25/2033	1Z*
..02639M-AD-8	American General Mtg Ser 2003-1 C1 M1		08/01/2011	Paydown		8,725	8,725	8,723	8,636		89		89		8,725				294	04/25/2033	1Z*
..02660T-BQ-5	American Home Mtg Inv Tr Ser 2004-3 C1 6		09/01/2011	Paydown		209,064	209,064	206,549	207,395		1,669		1,669		209,064				7,094	10/25/2034	1Z*
..02660T-ER-0	American Home Mtg Inv Tr Ser 2005-2 C1 5		09/01/2011	Paydown		342,817	342,817	341,167	341,360		1,457		1,457		342,817				11,512	09/25/2035	1Z*
..02660T-GB-3	American Home Mtg Inv Tr Ser 2005-3 C1 3		09/01/2011	Paydown		89,583	89,583	89,583	89,583						89,583				3,246	09/25/2035	1Z*
..026935-AR-7	American Home Mtg Inv Tr Ser 2007-3 C1 3		09/25/2011	Paydown		109,850	109,850	109,850	109,850						109,850				577	09/25/2037	5Z*
..03072S-FY-6	Amerquest Mtg Sec Inc Ser 2003-5 C1 A6		09/01/2011	Paydown		336,290	336,290	336,276	335,972		319		319		336,290				10,386	04/25/2033	1Z*
..03215P-BN-8	Amresco Resdtl Sec Mtg Loan 1997-1 A7		09/01/2011	Paydown		7,194	7,194	7,161	7,158		36		36		7,194				366	03/25/2027	1Z*
..040104-BF-7	Argent Securities Inc Ser 2003-W3 C1 M1		09/26/2011	Paydown		288,290	288,290	289,827	290,067		(1,777)		(1,777)		288,290				(4,186)	09/25/2033	1Z*
..040104-BW-0	Argent Securities Inc Ser 2003-WD C1 AF6		09/01/2011	Paydown		435,911	435,911	435,718	435,419		492		492		435,911				12,404	10/25/2033	1Z*
..04231F-AA-7	Armstrong/Heinz Contract Sec Lease Backe		08/19/2011	Call	128.5067	492,360	383,140	383,140	383,140		109,220		109,220		492,360				13,664	03/15/2027	2
				Redemption 100.0000																	
..04231F-AA-7	Armstrong/Heinz Contract Sec Lease Backe		09/15/2011			118,990	118,990	118,990	118,990						118,990				4,158	03/15/2027	2
..04541G-AS-1	Asset Backed Securities Corp Ser 2000-LB		09/01/2011	Paydown		65,931	65,931	68,506	67,514		(1,584)		(1,584)		65,931				3,328	09/01/2024	1Z*
..04542B-CW-0	Asset Backed Funding Cert Ser 2003-CB2 C		09/01/2011	Paydown		56,939	56,939	56,937	56,366		573		573		56,939				2,346	10/25/2032	3Z*
..04542B-MU-3	Asset Backed Funding Cert Ser 2005-A01 C		09/01/2011	Paydown		121,734	121,734	116,294	116,916		4,817		4,817		121,734				3,765	06/25/2035	1Z*
..04626R-AA-4	Astoria Power Project PTC Ser A 5.744%		09/01/2011	Various		409,708	409,708	409,708	409,708						409,708				15,726	05/01/2016	2FE
				Redemption 100.0000																	
..04626R-AC-0	Astoria Power Project PTC Ser C 7.902%		09/01/2011			102,262	102,262	102,262	102,262						102,262				5,384	05/01/2021	3FE
..049164-BE-5	Atlas Air Inc EETC Ser 2000-1 C1 A 8.7		09/02/2011	Paydown		101,852	101,852	102,008	101,954		(101)		(101)		101,852				6,283	07/02/2021	4
..05367D-BB-2	Aviation Securitization LLC Flt Rate Nt		09/12/2011	Paydown		8,606	8,606	8,606	8,606						8,606				100	01/13/2020	5*
..05367D-BC-0	Aviation Securitization LLC Flt Rate Nt		09/01/2011	Paydown		3,675	3,675	3,675	3,675						3,675				44	01/13/2020	5*
..05367D-BD-8	Aviation Securitization LLC Flt Rate Nt		09/01/2011	Paydown		1,225	1,225	1,225	1,225						1,225				21	01/13/2020	5*
..05367D-BE-6	Aviation Securitization LLC Flt Rate Nt		09/01/2011	Paydown		5,753	5,753	5,753	5,753						5,753				59	01/13/2020	5*
..05367D-BN-6	Aviation Securitization LLC Flt Rate Nt		09/12/2011	Paydown		8,373	8,373	8,373	8,373						8,373				113	04/11/2023	1
..05367D-BP-1	Aviation Securitization LLC Flt Rate Nt		09/12/2011	Paydown		3,733	3,733	3,733	3,683		50		50		3,733				111	04/11/2023	5*
..05568N-AE-2	BNSF Railway Company Pass Through Tr 5		09/29/2011	Call	103.7288	178,248	171,841	171,841	171,841		6,408		6,408		178,248				11,889	01/01/2015	1
				Redemption 100.0000																	
..05568N-AE-2	BNSF Railway Company Pass Through Tr 5		07/01/2011			827,651	827,651	827,651	827,651						827,651				45,777	01/01/2015	1
				Redemption 100.0000																	
..05568N-AF-9	BNSF Railway Company Pass Through Tr 5		07/02/2011			8,568	8,568	8,568	8,568						8,568				482	07/02/2016	1
..05946X-DL-4	Banc of America Funding Corp Ser 2003-3		09/01/2011	Paydown		507,959	507,959	511,610	509,593		(1,634)		(1,634)		507,959				18,082	08/01/2033	1Z*

STATEMENT AS OF SEPTEMBER 30, 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-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design-ation or Market In-dicator (a)
..05946X-EW-9	Banc of America Funding Corp Ser 2003-3		09/01/2011	Paydown		117,825	117,825	119,371	118,171		(347)		(347)		117,825				4,322	04/01/2014	1Z*
..05946X-Y7-2	Banc of America Funding Corp Ser 2005-8		09/01/2011	Paydown		181,452	181,452	172,486	172,486		8,966		8,966		181,452				7,154	01/25/2036	1Z*
..05947U-LX-4	Banc of America Comm Mtg Inc Ser 2003-2		09/01/2011	Paydown		41,386	41,386	41,595	41,384		2		2		41,386				1,513	04/01/2013	1Z*
..05948K-BW-8	Bank of America Alt Loan Tr Ser 2003-3 C		09/01/2011	Paydown		295,186	295,186	295,555	295,376		(190)		(190)		295,186				11,157	04/01/2033	1Z*
..05948K-XQ-7	Bank of America Alt Loan Tr Ser 2005-2 C		09/01/2011	Paydown		76,335	76,335	75,137	75,137		1,198		1,198		76,335				2,880	03/25/2035	3Z*
..05948K-XS-3	Bank of America Alt Loan Tr Ser 2005-2 C		09/01/2011	Paydown		101,670	101,670	98,902	98,902		2,768		2,768		101,670				3,729	03/25/2035	3Z*
..05949A-BX-7	Bank of America Mtg Securities Ser 2004-		09/01/2011	Paydown		397,189	397,189	397,189	397,189						397,189				14,642	04/25/2034	1Z*
..05949A-KA-7	Bank of America Mtg Securities Ser 2004-		09/01/2011	Paydown		712,812	712,812	730,855	716,009		(3,197)		(3,197)		712,812				28,497	10/01/2014	1Z*
..05949A-NZ-9	Bank of America Mtg Securities Ser 2004-		09/01/2011	Paydown		254,836	254,836	254,040	253,958		878		878		254,836				9,645	08/25/2034	1Z*
..05949A-QB-9	Bank of America Mtg Securities Ser 2004-		09/01/2011	Paydown		623,617	623,617	632,878	624,835		(1,218)		(1,218)		623,617				22,597	06/01/2015	1Z*
..05949A-U4-0	Bank of America Mtg Securities Ser 2005-		09/01/2011	Paydown		101,984	101,984	103,497	102,683		(699)		(699)		101,984				3,741	03/01/2017	1Z*
..05949C-AX-4	Bank of America Mtg Securities Ser 2005-		09/01/2011	Paydown		822,767	822,767	800,140	816,158		6,609		6,609		822,767				27,944	06/25/2035	1Z*
..05949C-LZ-7	Bank of America Mtg Securities Ser 2005-		09/01/2011	Paydown		177,322	177,322	175,882	176,204		1,119		1,119		177,322				6,504	04/25/2018	1Z*
..05952D-AB-4	Banc of America Funding Corp Ser 2007-A		09/20/2011	Paydown		362,408	362,408	338,988	338,988		23,419		23,419		362,408				959	02/20/2047	1Z*
..07170L-AE-2	Bausch and Lomb Inc Revolver Nt 4 2.98		07/29/2011	Tax Free Exchange Redemption 100.0000		500,000	500,000	500,000	500,000						500,000				122	10/25/2013	4FE
..07170L-AE-2	Bausch and Lomb Inc Revolver Nt 2 2.98		09/30/2011			900,000	900,000	900,000	900,000						900,000				28,098	10/25/2013	4FE
..07383F-SJ-3	Bear Stearns Comm Mtg Sec Ser 2005-TOP18		09/01/2011	Paydown		140,729	140,729	138,508	139,923		806		806		140,729				4,509	02/13/2042	1Z*
..07383F-JC-3	Bear Stearns Comm Mtg Sec Ser 2002-TOP6		09/01/2011	Paydown		935,391	935,391	1,013,876	941,560		(6,169)		(6,169)		935,391				42,830	03/01/2012	1Z*
..07383F-PY-8	Bear Stearns Comm Mtg Sec Ser 2002-TOP8		07/19/2011	Various															121,800	08/15/2038	1Z*
..07383F-QT-8	Bear Stearns Comm Mtg Sec Ser 2003-T10 C		09/01/2011	Paydown		85,696	85,696	85,432	85,554		143		143		85,696				2,280	05/01/2012	1Z*
..07383F-XH-6	Bear Stearns Comm Mtg Sec Ser 2003-PWR2		09/01/2011	Paydown		199,620	199,620	188,276	194,726		4,895		4,895		199,620				6,233	05/11/2039	1Z*
..07384Y-MB-9	Bear Stearns ABS Inc Ser 2003-AC5 CI A2		09/01/2011	Paydown		52,801	52,801	52,966	52,876		(75)		(75)		52,801				1,811	12/01/2024	1Z*
..07387B-AS-2	Bear Stearns Comm Mtg Sec Tr Ser 2005-PW		09/01/2011	Paydown				146,498	35,387		(35,387)		(35,387)						21,224	09/01/2013	1FE
..07388N-AC-0	Bear Stearns Comm Mtg Sec Tr Ser 2006-T2		09/01/2011	Paydown		2,101,905	2,101,905	2,113,454	2,103,513		(1,608)		(1,608)		2,101,905				87,192	09/01/2013	1Z*
..07388Q-BW-8	Bear Stearns Comml Mtg Sec Inc Ser 2007-		09/01/2011	Paydown				349,035	166,965		(166,965)		(166,965)						51,296	09/11/2015	1FE
..075811-AB-5	Beckman Coulter Inc Nt 6.875% 11/15/11		08/10/2011	Call 101.7170		11,188,870	11,000,000	11,666,870	11,089,064		99,806		99,806		11,188,870				556,684	11/15/2011	2FE
..111320-AC-1	Broadcom Corp Sr Nt 2.375% 11/01/15		07/05/2011	Credit Suisse First Boston Redemption 100.0000		14,910,150	15,000,000	14,916,600	14,919,257		8,176		8,176		14,927,432		(17,282)	(17,282)	244,427	11/01/2015	2FE
..11448*-AC-1	Brookshire Grocery Co Mtg Nt Ser A-1 9		09/01/2011	Redemption 100.0000		61,284	61,284	61,284	61,284						61,284				3,782	11/01/2011	2
..11448*-AD-9	Brookshire Grocery Co Mtg Nt Ser A-2 9		09/01/2011	Redemption 100.0000		58,620	58,620	58,620	58,620						58,620				3,617	11/01/2011	2
..11448*-AE-7	Brookshire Grocery Co Mtg Nt Ser A-3 9		09/01/2011	Redemption 100.0000		39,968	39,968	39,968	39,968						39,968				2,466	11/01/2011	2
..11448*-BH-9	Brookshire Grocery Co Sr Sec Nt Ser A-1		09/01/2011	Redemption 100.0000		81,462	81,462	81,462	81,462						81,462				3,950	06/01/2012	2
..11448*-BJ-5	Brookshire Grocery Co Sr Sec Nt Ser A-2		09/01/2011	Redemption 100.0000		49,391	49,391	49,391	49,391						49,391				2,395	06/01/2012	2
..11448*-BK-2	Brookshire Grocery Co Sr Sec Nt Ser A-3		09/01/2011	Redemption 100.0000		43,233	43,233	43,233	43,233						43,233				2,096	06/01/2012	2
..11448*-BX-4	Brookshire Grocery Co Ser A-4 7.010% 0		09/01/2011	Various		89,958	89,958	88,948	89,671		287		287		89,958				4,206	09/01/2014	2
..11448*-BY-2	Brookshire Grocery Co Ser A-5 7.010% 0		09/01/2011	Various		54,061	54,061	53,556	53,918		143		143		54,061				2,528	09/01/2014	2
..11448*-BZ-9	Brookshire Grocery Co Ser A-6 7.010% 0		09/01/2011	Various		101,635	101,635	100,525	101,320		315		315		101,635				4,752	09/01/2014	2
..12189P-AL-6	Burlington North Santa Fe PTC 5.943% 0		07/15/2011	Redemption 100.0000		38,705	38,705	41,559	40,268		(1,563)		(1,563)		38,705				2,300	01/15/2022	1FE
..124860-GG-6	C-BASS Tr Ser 2005-RP2 CI AF3 6.090% 0		09/01/2011	Paydown		107,330	107,330	107,183	106,963		367		367		107,330				4,518	09/25/2035	1Z*
..12489W-ET-7	C-BASS Tr Ser 2002-CB2 CI M1 0.830% 04		09/26/2011	Paydown		34,817	34,817	34,817	34,135		682		682		34,817				394	04/25/2032	1Z*
..12489W-HD-9	C-BASS Tr Ser 2003-CB6 CI AF6 4.570% 1		09/01/2011	Paydown		138,374	138,374	138,374	138,374						138,374				(10,531)	12/25/2033	1Z*
..12489W-HE-7	C-BASS Tr Ser 2003-CB6 CI M1 0.935% 12		09/26/2011	Paydown		27,691	27,691	27,794	27,763		(73)		(73)		27,691				(925)	12/25/2033	1Z*
..12489W-NP-5	C-BASS Tr Ser 2005-CB6 CI A4 5.162% 07		09/01/2011	Paydown		223,818	223,818	223,810	223,216		602		602		223,818				7,843	07/25/2035	1Z*
..12506Y-BE-8	CDC Mortgage Capital Trust Ser 2003-HE2		09/26/2011	Paydown		92,114	92,114	61,711	61,711		30,403		30,403		92,114				785	10/25/2033	1Z*
..12543K-AD-6	Community Health Systems Inc Non-Extende		09/30/2011	Redemption 100.0000		13,978	13,978	13,978	13,978						13,978				30	07/25/2014	3FE
..12543K-AD-6	Community Health Systems Inc Non-Extende		08/30/2011	Tax Free Exchange		13,978	13,978	13,978	13,978						13,978				271	07/25/2014	3FE
..12543K-AD-6	Community Health Systems Inc Extended Te		08/30/2011	Tax Free Exchange		8,651	8,651	8,651	8,651						8,651				253	01/25/2017	3FE
..12543K-AE-4	Community Health Systems Inc Extended Te		09/30/2011	Redemption 100.0000		8,651	8,651	8,651	8,651						8,651				28	01/25/2017	3FE
..12544A-BM-6	Countrywide Home Loans Ser 2006-20 CI 1A		09/01/2011	Paydown		447,814	447,814	445,645	445,808		2,006		2,006		447,814				17,155	02/25/2037	4Z*

STATEMENT AS OF SEPTEMBER 30, 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
CUSIP Ident-ification	Description	For-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Other Than Temporary Impairment Recogn-ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 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 Design-ation or Market In-dicator (a)
12558M-BL-5	CIT Group Home Eq Loan Tr Ser 2003-1 Cl		09/01/2011	Paydown		216,544	216,544	216,679	216,504		.40		.40		216,544				(4,103)	10/20/2032	1Z*
12558M-BM-3	CIT Group Home Eq Loan Tr Ser 2003-1 Cl		09/01/2011	Paydown		78,190	78,190	78,655	78,504		(314)		(314)		78,190				2,504	04/01/2027	3Z*
12566Q-AA-1	Citimortgage Alt Loan Tr Ser 2007-A1 Cl		09/01/2011	Paydown		124,678	190,534	159,640	190,074		(90)	30,345	(30,435)		159,640		(34,962)	(34,962)	7,537	01/25/2037	3Z*
12566U-AN-4	Citimortgage Alternative LnTr Ser 2007-A		09/01/2011	Paydown		85,774	162,610	128,596	128,596						128,596		(42,821)	(42,821)	6,093	02/25/2037	1Z*
12613Q-AB-2	CNL Funding LP Franchise Loan Cft 1999-1		09/01/2011	Paydown		243,337	243,337	241,322	242,202		1,136		1,136		243,337				12,717	11/18/2021	1FE
				Redemption	100.0000																
126650-BQ-2	CVS Caremark Corp PTC Nt 6.943% 01/10/		09/10/2011	Redemption	100.0000	273,485	273,485	251,171	252,302		21,183		21,183		273,485				12,665	01/10/2030	1FE
				Redemption	100.0000																
126650-BS-8	CVS Caremark Corp PTC Nt 7.507% 01/10/		09/13/2011			51,240	51,240	51,240	51,240						51,240				2,566	01/10/2032	2FE
126670-FB-9	CWABS Inc Ser 2005-1M2 Cl A3 0.505% 01		09/26/2011	Paydown		202,129	202,129	197,624	200,185		4,683	2,739	1,944		202,129				664	01/25/2036	4Z*
126673-GA-4	CWABS Inc Ser 2004-9 Cl AF6 4.603% 12/		09/01/2011	Paydown		352,871	352,871	352,862	352,641		229		229		352,871				11,068	12/25/2034	1Z*
12667F-4P-7	Countrywide Alt Loan Tr Ser 2005-7CB Cl		09/01/2011	Paydown		272,522	272,522	277,333	272,367		155		155		272,522				9,701	05/01/2012	1Z*
12667F-5L-5	Countrywide Alt Loan Tr Ser 2005-6CB Cl		09/01/2011	Paydown		228,509	228,509	194,542	194,542		33,967		33,967		228,509				8,308	04/25/2035	3Z*
12667F-F9-1	Countrywide Alt Loan Tr Ser 2004-30CB Cl		09/01/2011	Paydown		170,294	170,294	169,624	169,262		1,033		1,033		170,294				6,364	02/25/2035	2Z*
12667F-LG-8	Countrywide Alt Loan Tr Ser 2004-J5 Cl 1		09/01/2011	Paydown		105,455	105,455	105,452	105,273		182		182		105,455				3,746	07/25/2034	1Z*
12667F-MX-0	Countrywide Alt Loan Tr Ser 2004-14T2 Cl		09/01/2011	Paydown		153,269	153,269	146,036	147,005		6,264		6,264		153,269				5,596	08/25/2034	1Z*
12667F-PG-4	Countrywide Alt Loan Tr Ser 2004-20T1 Cl		09/01/2011	Paydown		374,559	374,559	378,890	377,747		(3,188)		(3,188)		374,559				15,540	08/01/2034	1Z*
12667F-QL-2	Countrywide Alt Loan Tr Ser 2004-18CB Cl		09/01/2011	Paydown		1,492,534	1,492,534	1,501,023	1,491,569		965		965		1,492,534				56,618	07/01/2015	1Z*
12667F-QR-9	Countrywide Alt Loan Tr Ser 2004-18CB Cl		09/01/2011	Paydown		216,403	216,403	218,296	216,483		(81)		(81)		216,403				8,209	07/01/2015	1Z*
12667F-TA-3	Countrywide Alt Loan Tr Ser 2004-J7 Cl 1		09/01/2011	Paydown		223,093	223,093	223,087	222,395		698		698		223,093				(22,365)	06/01/2018	1Z*
12667F-TY-1	Countrywide Alt Loan Tr Ser 2004-J9 Cl 1		09/01/2011	Paydown		159,534	159,534	159,532	159,243		291		291		159,534				5,311	10/25/2034	1Z*
12667G-D2-6	Countrywide Alt Loan Tr Ser 2005-32T1 Cl		09/01/2011	Paydown		308,877	308,877	282,590	282,590		26,288		26,288		308,877				11,487	08/25/2035	1Z*
12667G-D3-4	Countrywide Alt Loan Tr Ser 2005-32T1 Cl		09/01/2011	Paydown		227,624	227,624	204,522	204,522		23,102		23,102		227,624				8,465	08/25/2035	1Z*
12667G-DW-0	Countrywide Alt Loan Tr Ser 2005-J3 Cl 2		09/01/2011	Paydown		227,526	227,526	223,342	223,342		4,184		4,184		227,526				8,493	05/25/2035	1Z*
12667G-VL-4	Countrywide Alt Loan Tr Ser 2005-J6 Cl 1		09/01/2011	Paydown		652,567	652,567	633,767	645,081		7,486		7,486		652,567				22,070	07/25/2035	3Z*
126686-AC-8	CWABS Inc Ser 2006-H Cl 2A1B 0.379% 11		09/15/2011	Paydown		183,036	183,036	63,367	63,367		119,669		119,669		183,036				469	11/15/2036	1Z*
12668B-QA-4	CWABS Inc Ser 2006-4CB Cl 2A6 5.500% 0		09/01/2011	Paydown		118,904	118,904	108,534	108,534		10,370		10,370		118,904				4,639	04/25/2036	1Z*
12668B-RZ-8	CWABS Inc Ser 2006-6CB Cl 1A4 5.500% 0		09/01/2011	Paydown		182,481	182,481	159,780	159,780		22,701		22,701		182,481				6,669	05/25/2036	3Z*
126694-NS-3	CWHL Inc Ser 2005-27 Cl 1A3 5.500% 12/		09/01/2011	Paydown		24,824	24,824	24,161	24,468		356		356		24,824				967	12/25/2035	1Z*
12669C-E4-8	CWABS Inc Ser 2002-8 Cl A4 6.500% 07/2		09/01/2011	Paydown		30,448	30,448	31,552	30,666		(218)		(218)		30,448				1,348	10/01/2014	1Z*
12669E-3P-9	CWALT Loan Tr Ser 2003-J9 Cl 1A6 5.500		09/01/2011	Paydown		165,330	165,330	160,686	162,411		2,919		2,919		165,330				5,751	10/25/2033	1Z*
12669E-C5-3	CWALT Loan Tr Ser 2003-16T1 CL A5 5.25		09/01/2011	Paydown		479,569	479,569	466,381	467,984		11,585		11,585		479,569				17,092	09/25/2033	1Z*
12669F-D2-6	CWHL Inc Ser 2004-10 Cl A10 5.000% 07/		09/01/2011	Paydown		66,846	66,846	62,585	65,418		1,429		1,429		66,846				2,226	07/25/2034	1Z*
12669G-R3-7	Countrywide Home Loans Ser 2005-15 Cl A7		09/01/2011	Paydown		43,959	43,959	43,265	43,655		304		304		43,959				1,573	08/25/2035	2Z*
12669G-TD-3	Countrywide Home Loans Ser 2005-6 Cl 1A1		09/01/2011	Paydown		475,759	475,759	456,870	456,870		18,888		18,888		475,759				16,608	04/25/2035	1Z*
12669G-V3-2	Countrywide Home Loans Ser 2005-J2 Cl 3A		09/01/2011	Paydown		54,762	54,762	52,709	53,829		933		933		54,762				1,755	08/25/2035	1Z*
12669G-XY-2	Countrywide Home Loans Ser 2005-12 Cl 2A		09/01/2011	Paydown		161,932	161,932	162,742	160,087		1,846		1,846		161,932				8,164	04/01/2017	2Z*
12669R-AB-3	Countrywide Home Equity Ln Ser 2007-S1 C		09/01/2011	Paydown		275,205	275,205	153,041	153,041		122,163		122,163		275,205				10,253	11/25/2036	1Z*
12673G-AA-3	CA FM Lease Tr Sr Nt 8.500% 07/15/17		07/15/2011	Various		115,546	115,546	118,067	116,995		(1,448)		(1,448)		115,546				7,966	07/15/2017	2
14040H-AQ-8	Capital One Financial Corp MT Nt 5.700		09/15/2011	Maturity		18,050,000	18,050,000	18,209,562	18,078,640		(28,640)		(28,640)		18,050,000				1,028,850	09/15/2011	2FE
14155F-AA-8	Cardinals Ballpark LLC Sr Nt 5.720% 09		09/30/2011	Various		345,007	345,007	346,368	346,037		(1,030)		(1,030)		345,007				18,944	09/30/2027	2
141749-AA-9	Carey Comm Mtg Tr Ser 2002-1 Cl A 5.97		08/10/2011	Paydown		1,038,581	1,038,581	1,038,581	1,038,581						1,038,581				43,716	09/20/2019	1Z*
144285-AE-3	Carpenter Technology Corp Nt Ser C 7.6		08/15/2011	Maturity		5,000,000	5,000,000	5,369,700	5,057,007		(57,007)		(57,007)		5,000,000				381,250	08/15/2011	2FE
14983A-AB-5	C-BASS Tr Ser 2006-SL1 Cl A2 5.556% 09		09/25/2011	Paydown		210,694	210,694	64,135	64,135		146,559		146,559		210,694				7,551	09/25/2036	3Z*
15005N-AD-4	Cedar Brakes II LLC Sr Nt Ser C 9.875%		09/01/2011	Various		1,211,666	1,211,666	1,439,237	1,280,381		(688,71										

STATEMENT AS OF SEPTEMBER 30, 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 Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design-ation or Market In-dicator (a)
..17275R-AD-4	Cisco Sys Inc Nt 5.900% 02/15/39		08/11/2011	Goldman Sachs & Company		19,154,800	17,000,000	19,693,610			(821)		(821)		19,692,789		(537,989)	(537,989)	504,286	02/15/2039	1FE
..172905-BB-6	Citibank NA Ser 1986-P Cl 1 9.500% 10/		09/01/2011	Paydown		392	392	396	391		1		1		392				25	10/25/2016	1Z*
..172921-AA-6	Citicorp Mtg Secs Inc Ser 1987-1 Cl A1		09/01/2011	Paydown		1,007	1,007	1,000	996		11		11		1,007				61	04/25/2017	2Z*
..172921-AL-2	Citicorp Mtg Secs Inc Ser 1987-10 Cl A1		09/01/2011	Paydown		984		981	892		92		92		984				66	08/25/2017	4Z*
..172973-P6-0	Citicorp Mtg Sec Inc Ser 2005-1 Cl 3A3		09/01/2011	Paydown		212,872	212,872	213,936	212,990		(119)		(119)		212,872				7,286	04/01/2032	1Z*
..172973-W5-4	Citicorp Mtg Sec Inc Ser 2005-4 Cl 1A6		09/01/2011	Paydown		67,754	67,754	63,541	44,519		23,235		23,235		67,754				(214,191)	07/01/2035	1Z*
..172973-X2-0	Citicorp Mtg Sec Inc Ser 2005-4 Cl 3A2		09/01/2011	Paydown		119,552		118,767	118,975		577		577		119,552				3,986	07/25/2035	1Z*
..172973-ZP-7	Citicorp Mtg Sec Inc Ser 2004-5 Cl 1A23		09/01/2011	Paydown		120,090	120,090	120,690	119,937		153		153		120,090				3,895	07/01/2012	1Z*
..17306U-BD-9	Citifinancial Mtg Sec Inc Ser 2003-2 Cl		09/01/2011	Paydown		331,229		331,230	330,950		279		279		331,229				8,425	09/01/2027	1Z*
..17306U-CE-6	Citifinancial Mtg Sec Inc Ser 2004-1 Cl		09/01/2011	Paydown		68,254	68,254	68,250	68,207		47		47		68,254				1,843	04/25/2034	1Z*
..17307G-H3-5	Citigroup Mtg Ln Tr Ser 2005-8 Cl 3A1		09/01/2011	Paydown		185,190	185,190	179,937	180,428		4,762		4,762		185,190				6,493	09/25/2035	3Z*
..17309A-AB-5	Citimortgage Alt Loan Tr Ser 2006-A1 Cl		09/01/2011	Paydown		159,934	159,934	43,524	86,388	9,808	116,411	52,673	73,546		159,934				5,930	04/25/2036	1Z*
..177902-AC-7	City Natl Bk Nt 6.750% 09/01/11		09/01/2011	Maturity		5,000,000	5,000,000	5,561,150	5,057,035		(57,035)		(57,035)		5,000,000				337,500	09/01/2011	2FE
	Redemption 100.0000																				
..181593-AF-1	Clarke American Term Ln B Nt 1 (Harland		09/30/2011			28,886	28,886	26,263	26,919		1,967		1,967		28,886				610	06/30/2014	4FE
..181593-AF-1	Clarke American Term Ln B Nt 1 (Harland		09/30/2011	Tax Free Exchange		5,309,249	5,574,933	5,198,752	5,247,698		61,551		61,551		5,309,249				118,165	06/30/2014	4FE
..18976G-AQ-9	Citimortgage Alt Loan Tr Ser 2007-A6 Cl		09/01/2011	Paydown		418,785	418,785	367,628	384,933		51,158	17,306	33,852		418,785				16,785	06/25/2037	2Z*
..20046E-AG-8	COMM Ser 2001-J1A Cl E 6.830% 02/16/34		09/01/2011	Paydown		881,777	881,777	939,781	898,860		(17,083)		(17,083)		881,777				44,006	05/01/2014	1Z*
..21036C-AN-7	Constellation Brands Non Ext Term Ln B (.....		09/01/2011	Tax Free Exchange		590,415	590,415	590,415	590,415						590,415				8,815	06/05/2013	3FE
..210805-BU-0	Continental Airlines Inc EETC Ser 1997-4		07/02/2011	Paydown		361,239	361,239	357,903	359,116		2,123		2,123		361,239				24,926	01/02/2018	2FE
	Redemption 100.0000																				
..210805-CT-2	Continental Airlines Inc PTC Ser 1999-2		09/15/2011			2,742	2,742	2,678	2,701		41		41		2,742				199	09/15/2021	2FE
..22540V-XC-1	CS First Boston Mtg Sec Corp Ser 2002-HE		09/26/2011	Paydown		117,299		117,299	117,299						117,299				1,381	08/25/2032	2Z*
..22541Q-3Y-6	CS First Boston Mtg Sec Corp Ser 2003-29		09/01/2011	Paydown		231,842	231,842	237,349	235,969		(4,127)		(4,127)		231,842				8,935	11/01/2033	1Z*
..22541S-D4-7	CS First Boston Mtg Sec Corp Ser 2004-CF		09/01/2011	Paydown		310,658	310,658	306,390	307,012		3,646		3,646		310,658				10,721	01/25/2043	1Z*
..22541S-TQ-1	CS First Boston Mtg Sec Corp Ser 2004-4		09/01/2011	Paydown		146,673	146,673	148,483	148,010		(1,337)		(1,337)		146,673				5,907	06/01/2034	2Z*
..22541S-ZB-7	CS First Boston Mtg Sec Corp Ser 2004-5		09/01/2011	Paydown		83,006	83,006	85,354	84,832		(1,826)		(1,826)		83,006				3,169	07/01/2034	1Z*
..225458-2G-2	CS First Boston Mtg Sec Corp Ser 2005-8		09/01/2011	Paydown		5,235		5,084	5,110		125		125		5,235				206	08/25/2025	2Z*
..225458-5Q-7	CS First Boston Mtg Sec Corp Ser 2005-9		09/01/2011	Paydown		116,677	116,677	108,066	108,066		8,611		8,611		116,677				4,063	10/25/2035	1Z*
..225458-AX-6	CS First Boston Mtg Sec Corp Ser 2005-1		09/01/2011	Paydown		117,264	117,264	118,331	117,666		(402)		(402)		117,264				4,362	01/01/2035	1Z*
..225458-BF-4	CS First Boston Mtg Sec Corp Ser 2005-1		09/01/2011	Paydown		308,515	308,515	311,649	308,479		36		36		308,515				10,241	03/01/2014	1Z*
..225458-BU-1	CS First Boston Mtg Sec Corp Ser 2005-1		09/01/2011	Paydown		64,723	64,723	65,259	64,909		(186)		(186)		64,723				2,266	07/01/2016	1Z*
..225458-EV-6	CS First Boston Mtg Sec Corp Ser 2005-2		09/01/2011	Paydown		97,510		95,974	95,974		1,535		1,535		97,510				3,522	03/25/2035	1Z*
..225458-EX-2	CS First Boston Mtg Sec Corp Ser 2005-2		09/01/2011	Paydown		79,104	79,104	79,759	79,575		(471)		(471)		79,104				2,769	05/01/2018	1Z*
..225458-FD-5	CS First Boston Mtg Sec Corp Ser 2005-2		09/01/2011	Paydown		712,838	712,838	730,214	723,315		(10,476)		(10,476)		712,838				25,842	01/01/2025	2Z*
..225458-FG-8	CS First Boston Mtg Sec Corp Ser 2005-2		09/01/2011	Paydown		92,414	92,414	94,248	93,505		(1,091)		(1,091)		92,414				3,223	01/01/2020	1Z*
..225458-NQ-7	CS First Boston Mtg Sec Corp Ser 2005-AG		09/01/2011	Paydown		2,665,954	2,665,954	2,635,129	2,648,748		17,206		17,206		2,665,954				89,115	02/25/2032	1Z*
..225458-UA-4	CS First Boston Mtg Sec Corp Ser 2005-5		09/01/2011	Paydown		94,833	94,833	94,641	94,616		217		217		94,833				3,488	07/25/2035	2Z*
..225458-UL-0	CS First Boston Mtg Sec Corp Ser 2005-5		09/01/2011	Paydown		126,751	126,751	124,612	125,290		1,461		1,461		126,751				4,346	07/25/2035	1Z*
..225458-VM-7	CS First Boston Mtg Sec Corp Ser 2005-C3		09/01/2011	Paydown		58,174		58,465	56,440		1,734		1,734		58,174				3,281	05/01/2012	1Z*
..225458-XJ-2	CS First Boston Mtg Sec Corp Ser 2005-6		09/01/2011	Paydown		137,109		134,453	135,374		1,735		1,735		137,109				4,478	07/25/2035	1Z*
..225458-XM-3	CS First Boston Mtg Sec Corp Ser 2005-6		09/01/2011	Paydown		148,852		147,289	147,289		1,564		1,564		148,852				4,849	07/25/2035	2Z*
..2254W0-GX-7	CS First Boston Mtg Sec Corp Ser 2004-6		09/01/2011	Paydown		114,316	114,316	113,566	113,693		624		624		114,316				4,172	10/25/2034	1Z*
..2254W0-NS-0	CS First Boston Mtg Sec Corp Ser 2005-11		09/01/2011	Paydown		69,148	69,148	66,966	68,032		1,117		1,117		69,148				2,257	12/25/2020	1Z*
..22942G-AH-2	Cablevision (CSC Holdings) Incremental T		09/26/2011	Tax Free Exchange		53,743	53,937	53,565	53,575						53,743				1,056	03/29/2016	2FE
	Redemption 100.0000																				
..22942G-AH-2	Cablevision (CSC Holdings) Incremental T		09/30/2011			53,937	53,937	53,743			194		194		53,937				78,385	03/29/2016	2FE
..22942G-AK-5	Cablevision (CSC Holdings) Incremental T		09/26/2011	Tax Free Exchange		39,980	39,980	39,980	39,980						39,980				770	03/29/2016	2FE
	Redemption 100.0000																				
..22942G-AK-5	Cablevision (CSC Holdings) Incremental T		09/30/2011			39,980	39,980	39,980							39,980				50,464	03/29/2016	2FE
..22942M-BF-2	Credit Suisse Mtg Capital Ser 2006-8 Cl		09/01/2011	Paydown		630,085	630,085	632,153	631,237		(1,152)		(1,152)		630,085				27,356	09/01/2023	4Z*
..23243N-AH-1	Countrywide Home Equity Ln Ser 2006-S4 C		09/01/2011	Paydown		43,645		17,967	17,967						17,967		(17,967)	(17,967)	1,747	07/25/2034	1Z*
..23245L-AB-6	Countrywide Alt Loan Tr Ser 2006-J8 Cl A		09/01/2011	Paydown		127,542	127,542	104,073	113,791		23,470	9,719	13,751		127,542				5,194	02/25/2037	1Z*
..247367-AA-3	Delta Airlines Inc PTC Ser 1992-A1 8.2		08/24/2011	Direct				259,493											33	09/29/2049	6
	Redemption 100.0000																				
..247367-AT-2	Delta Airlines Inc PTC Ser 2001-1 Cl A2		09/18/2011	Redemption		24,000,000	24,000,000	23,480,025	23,694,403		305,597		305,597		24,000,000				1,706,640	03/18/2013	4FE
	Redemption 100.0000																				
..24736C-AG-9	Delta Airlines X0 Equip TL Nt 1 3.869%		09/29/2011			50,169	50,169	50,169	50,169						50,169				1,445	04/30/2012	3FE

STATEMENT AS OF SEPTEMBER 30, 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-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design-ation or Market In-dicator (a)
251510-AW-3	Deutsche Alt-A Sec Inc Ser 2003-2XS CI A		09/01/2011	Paydown		212,086	212,086	212,041	211,889		197		197		212,086				6,934	09/25/2033	1Z*
251510-DS-9	Deutsche Alt-A Sec Inc Ser 2005-2 CI 2A3		09/01/2011	Paydown		121,260	121,260	123,249	122,101		(842)		(842)		121,260				4,263	02/01/2020	2Z*
251510-EE-9	Deutsche Alt-A Sec Inc Ser 2005-3 CI 3A3		09/01/2011	Paydown		6,813	6,813	6,707	6,718		95		95		6,813				283	05/25/2035	2Z*
251510-EH-2	Deutsche Alt-A Sec Inc Ser 2005-3 CI 4A3		09/01/2011	Paydown		42,120	42,120	41,796	41,798		322		322		42,120				1,483	06/25/2035	2Z*
251510-ER-0	Deutsche Alt-A Sec Inc Ser 2005-3 CI 5A3		09/01/2011	Paydown		24,901	24,901	24,567	24,601		301		301		24,901				928	06/25/2035	2Z*
251510-FX-6	Deutsche Alt-A Sec Inc Ser 2005-4 CI A6		09/01/2011	Paydown		79,044	79,044	74,162	74,162		4,882		4,882		79,044				2,866	09/25/2035	2Z*
251513-AT-4	Deutsche Alt-A Ses Inc Ser 2006-AB4 CI A		09/01/2011	Paydown		207,491	476,998	347,081				13,144	(13,144)		347,081		(139,590)	(139,590)	13,626	10/25/2036	3Z*
251563-CB-6	Deutsche Mtg Sec Inc Ser 2004-1 CI A6		09/01/2011	Paydown		110,238	110,238	110,207	110,046		192		192		110,238				3,227	12/25/2033	1Z*
251563-DM-1	Deutsche Mtg Sec Inc Ser 2004-2 CI A6		09/01/2011	Paydown		123,080	123,080	123,050	122,944		135		135		123,080				3,813	01/25/2034	1Z*
				Redemption	100.0000																
256604-AN-9	Dole Foods Term Ln B1 Nt 3 5.000% 03/0		07/08/2011			247,059	247,059	243,881			3,178		3,178		247,059				1,922	03/03/2017	3FE
				Redemption	100.0000																
256604-AN-9	Dole Foods Term Ln B1 Nt 1 5.500% 03/0		07/08/2011			572,929	572,929	564,655			8,274		8,274		572,929				8,782	03/03/2017	3FE
				Redemption	100.0000																
256604-AP-4	Dole Foods Term Ln C1 Nt 5 5.000% 03/0		07/08/2011			564,706	564,706	556,732			7,974		7,974		564,706				4,392	03/03/2017	3FE
				Redemption	100.0000																
256604-AP-4	Dole Foods Term Ln C1 Nt 4 5.500% 03/0		07/08/2011			1,471,938	1,471,938	1,450,057			21,881		21,881		1,471,938				12,670	03/03/2017	3FE
268617-BH-9	Enterprise Mtg Accept Co Owner Tr 2000-1		09/15/2011	Direct		51,821	51,821										51,821	51,821		01/15/2027	1FE
268668-FD-7	EMC Mtg Loan Tr Ser 2006-A CI A 0.685%		09/26/2011	Paydown		65,198	65,198	51,684	51,684		13,514		13,514		65,198				289	12/25/2042	1Z*
294398-AA-6	EQT Production Co Gtd Sr Nt 7.760% 02/		08/31/2011	Call	100.0000	188,000	188,000	189,455		(1,455)			(1,455)		188,000				7,294	02/28/2016	2
294751-EW-8	Equity One ABS Inc Ser 2004-3 CI AFB 5		09/01/2011	Paydown		633,401	633,401	633,401	633,401						633,401				21,788	07/25/2034	1Z*
301965-CE-7	FFCA Sec Lending Corp 1999-2 CI WAC 7		09/01/2011	Paydown		113,066	113,066	112,241	112,462		603		603		113,066				5,952	05/18/2026	5FE
				Redemption	100.0000																
31331F-AE-1	Fedex Corp PTC Ser 1993-C1 7.150% 09/2		09/28/2011			30,648	30,648	33,243	30,838		(190)		(190)		30,648				2,191	09/28/2012	3FE
313855-B#-4	Federal Signal Corp Sr Nt 10.600% 05/30		07/15/2011	Various															3,342	05/30/2011	4
320510-E7-3	First Horizon Alt Mtg Sec Tr Ser 2003-8		09/01/2011	Paydown		327,992	327,992	320,612	323,092		4,900		4,900		327,992				11,616	10/25/2033	1Z*
320510-Z9-6	First Horizon Alt Mtg Sec Tr Ser 2004-3		09/01/2011	Paydown		168,500	168,500	160,944	149,908		18,592		18,592		168,500				5,857	06/25/2019	1Z*
32051G-DR-3	First Horizon Alt Mtg Sec Tr Ser 2004-HE		09/01/2011	Paydown		316,658	316,658	315,757	315,757		901		901		316,658				11,273	07/25/2019	1Z*
32051G-GZ-2	First Horizon Alt Mtg Sec Tr Ser 2005-1		09/01/2011	Paydown		122,777	122,777	123,813	122,806		(28)		(28)		122,777				4,299	01/01/2015	1Z*
32051G-TC-9	First Horizon Alt Mtg Sec Tr Ser 2005-FA		09/01/2011	Paydown		108,000	108,000	100,869	99,651		8,349		8,349		108,000				4,899	09/25/2035	2Z*
32052W-AC-3	First Horizon Alt Mtg Sec Tr Ser 2007-FA		09/01/2011	Paydown		432,431	717,953	596,162	589,500		55,630	48,969	6,661		596,162		(163,731)	(163,731)	32,493	08/25/2037	4Z*
33736L-AU-9	First Union-LB Comm Mtg Tr II Ser 1997-		09/01/2011	Paydown		192,413	192,413	208,326	194,194		(1,781)		(1,781)		192,413				10,168	09/01/2012	1Z*
35669#-AA-2	Freepor LNG Development LP Sr Nt 6.50		09/30/2011	Various		284,324	284,324	284,324	284,324						284,324				13,861	12/19/2025	2FE
359262-AT-9	Frost National Bank Sub Nt 6.875% 08/0		08/01/2011	Maturity		3,000,000	3,000,000	3,378,300	3,034,188		(34,188)		(34,188)		3,000,000				206,250	08/01/2011	1FE
				Redemption	100.0000																
361452-AA-3	GATX Rail Corp PTC Ser 2000-1 8.100% 0		07/13/2011			28,114	28,114	28,114	28,114						28,114				2,277	01/13/2020	2FE
36157R-3X-1	GE Cap Mtg Serv Inc Ser 1999-HE2 CI M		09/01/2011	Paydown		92,923	92,923	101,875	96,020		(3,097)		(3,097)		92,923				5,126	06/01/2014	1Z*
36157R-DB-5	GE Cap Mtg Serv Inc Ser 1999-HE1 CI A7		09/01/2011	Paydown		1,040	1,040	1,040	1,040						1,040				49	04/25/2029	1Z*
36170U-AB-7	G-FORCE LLC Ser 2005-RRA CI A2 4.830%		09/01/2011	Paydown		123,473	123,473	124,670	123,492		(19)		(19)		123,473				3,794	12/01/2013	4Z*
36170U-BX-8	G-FORCE LLC Ser 2005-RR2 CI A2 5.158%		09/01/2011	Paydown		56,736	56,736	56,192	56,506		230		230		56,736				1,999	12/25/2039	1Z*
361856-ER-4	GMAC Mtg Corp Loan Tr Ser 2006-HE1 CI A		09/25/2011	Paydown		226,633	261,416	121,934	121,934						121,934		104,699	104,699	761	11/25/2036	1Z*
36185N-3G-3	GMAC Mtg Corp Loan Tr Ser 2004-J3 CI A9		09/01/2011	Paydown		284,768	284,768	273,911	280,746		4,022		4,022		284,768				10,176	07/25/2034	1Z*
36185N-4G-2	GMAC Mtg Corp Loan Tr Ser 2004-J4 CI A3		09/01/2011	Paydown		3,763,973	3,763,973	3,735,744	3,748,333		15,640		15,640		3,763,973				137,824	09/25/2034	1Z*
36226M-AE-3	GRMT Mtg Loan Tr Ser 2001-1A CI A5 6.6		09/01/2011	Paydown		109,018	109,018	109,022	108,639		379		379		109,018				4,841	01/01/2012	1Z*
36226M-AF-0	GRMT Mtg Loan Tr Ser 2001-1A CI M1 8.2		09/01/2011	Paydown		13,526	13,526	13,979	13,810		(284)		(284)		13,526				747	04/01/2021	4Z*
36228C-VR-1	GS Mortgage Securities Corp II Ser 2005-		09/01/2011	Paydown		335,717	335,717	339,063	336,358		(641)		(641)		335,717				10,484	04/01/2014	1Z*
36228F-3Q-7	GS Mortgage Securities Corp Ser 2004-3 C		09/01/2011	Paydown		414,474	414,474	414,458	414,108		365		365		414,474				16,198	04/25/2034	1Z*
36228F-5F-9	GS Mortgage Securities Corp Ser 2004-5 C		09/01/2011	Paydown		379,565	379,565	379,564	369,348		10,216		10,216		379,565				15,655	06/25/2034	1Z*
36228F-C5-3	GS Mortgage Securities Corp Ser 2004-NC1		09/01/2011	Paydown		48,002	48,002	48,000	47,927		75		75		48,002				1,635	11/25/2033	2Z*
36228F-ZK-5	GS Mortgage Securities Corp Ser 2004-FM1		09/26/2011	Paydown		209,642	209,642	209,642	209,642						209,642				2,030	11/25/2033	1Z*
36228F-ZL-3	GS Mortgage Securities Corp Ser 2004-FM1		09/26/2011	Paydown		11,356	11,356	11,356	11,356						11,356				215	11/25/2033	4Z*
362341-ES-4	GSAA Home Equity Tr Ser 2005-6F CI 4A3		09/01/2011	Paydown		85,501	85,501	85,622	85,557		(56)		(56)		85,501				3,525	05/01/2035	1Z*
36242D-6Q-1	GS Mortgage Securities Corp Ser 2005-5F		09/01/2011	Paydown		567,023	567,023	562,770	563,710		3,313		3,313		567,023				20,240	06/25/2035	1Z*
36242D-7B-3	GS Mortgage Securities Corp Ser 2005-5F		09/01/2011	Paydown		324,729	324,729	313,211	317,600		7,129		7,129		324,729				12,016	06/25/2035	1Z*
36242D-7Q-0	GS Mortgage Securities Corp Ser 2005-5F		09/01/2011	Paydown		473,223	473,223	450,935	454,478		18,745		18,745		473,223				16,548	06/25/2035	1Z*
36242D-DE-0	GS Mortgage Securities Corp Ser 2004-7 C		09/01/2011	Paydown		184,961	184,961	184,955	182,636		2,326		2,326		184,961				7,470	06/25/2034	1Z*
36242D-ND-1	GS Mortgage Securities Corp Ser 2004-10		09/01/2011	Paydown		286,005	286,005	285,989	276,858		9,147		9,147		286,005				12,498	08/25/2034	1Z*
36242D-UX-9	GS Mortgage Securities Corp Ser 2005-1F		09/01/2011	Paydown		227,608	227,608	229,778	228,542		(934)		(934)		227,608				8,481	01/01/2035	1Z*
36297N-AC-9	GS Mortgage Sec Corp Ser 2006-S3 CI A3		09/26/2011	Paydown		43,747	43,747	3,923	3,913		39,833		39,833		43,747				71	05/25/2036	1Z*

STATEMENT AS OF SEPTEMBER 30, 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-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
368907-AC-5	General American Trans Corp EETC Ser 199		08/28/2011	Paydown		532,659	532,659	540,494	535,321		(2,662)		(2,662)		532,659				39,949	02/28/2015	3FE
				Redemption 100.0000																	
370488-AA-2	General Parts International Sr Nt 6.57		07/01/2011			450,000	450,000	450,000	450,000						450,000				31,815	07/01/2020	3
386088-AB-4	Grand Metropolitan Inv Nt 9.000% 08/15		08/15/2011	Various		4,500,000	4,500,000	5,379,350	4,575,113		(75,113)		(75,113)		4,500,000				405,000	08/15/2011	1FE
393505-QX-3	Green Tree Finl Corp Mfg Hsg Ser 1996-9		09/15/2011	Paydown		1,178	1,178		1,178						1,178				63	01/15/2028	1FE
393505-RL-8	Green Tree Finl Corp Mfg Ser 1996-10 C1		08/29/2011	Direct			1,752,938			1			1		1		(1)	(1)		11/15/2028	6FE
39539M-AA-7	Greenpoint Mtg Funding Tr Ser 2007-AR3 C		09/26/2011	Paydown		533,710	533,710	520,242	522,800		10,910		10,910		533,710				1,802	06/25/2037	3Z*
41164Y-AB-7	Harborview Mtg Loan Tr Ser 2007-4 C1 2A1		09/19/2011	Paydown		488,365	488,365	478,608	478,608		9,757		9,757		488,365				1,457	07/19/2047	1Z*
				Redemption 100.0000																	
42830Q-AH-3	Hexion Specialty Chemicals Revolver Nt 2		09/09/2011			3,188,864	3,188,864	3,188,864							3,188,864				11,436	05/05/2015	4Z
				Redemption 100.0000																	
42830Q-AH-3	Hexion Specialty Chemicals Revolver Nt 2		09/19/2011			1,594,432	1,594,432	1,594,432							1,594,432				8,308	05/05/2015	4Z
437690-AL-4	Homestar Mtg Acceptance Corp Ser 2004-2		09/25/2011	Paydown		89,642	89,642	87,807	87,861		1,780		1,780		89,642				361	06/25/2034	1Z*
				Redemption 100.0000																	
438499-AA-3	Honeywell En Sav Perf CtctTr PTC 6.10		09/01/2011			147,125	147,125	147,125	147,125						147,125				5,986	12/01/2015	1
				Redemption 100.0000																	
438499-AB-1	Honeywell En Sav Perf CtctTr PTC Ser 20	0	09/01/2011			81,767	81,767	55,404	76,289					(20,885)	81,767	26,363		26,363	3,084	08/01/2015	1
44569*-AZ-4	Hunt Oil Co Sr Nt 6.750% 08/22/11		08/22/2011	Maturity		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				405,000	08/22/2011	2
45254N-PV-3	IMPAC CMB Tr Ser 2005-5 C1 A2 0.455% 0		09/26/2011	Paydown		47,323	47,323	46,326	46,326		997		997		47,323				152	08/25/2035	1Z*
45254T-NY-6	IMPAC Secd Assets CMN Owner Tr Ser 2004-		09/01/2011	Paydown		611,553	611,553	611,495	611,048		505		505		611,553				18,914	03/25/2034	1Z*
45254T-PM-0	IMPAC Secd Assets CMN Owner Tr Ser 2004-		09/01/2011	Paydown		272,287	272,287	272,286	272,080		208		208		272,287				9,875	08/25/2034	1Z*
				RBC Dominion Securities																	
45475Q-AL-7	Indiana Gas Co MT Nt Ser F 6.340% 12/1		09/20/2011			2,247,300	2,000,000	2,199,460	2,162,594		(4,272)		(4,272)		2,158,323		88,977	88,977	129,618	12/10/2027	1FE
456606-AG-7	Indymac Hn Eq Mtg Ln Ass Bk Tr 2000-A C1		08/01/2011	Paydown		5,477	3,762	2,532							2,532		2,945		437	06/25/2031	4Z*
45660L-HT-9	Indymac Indx Mtg Ln Tr Ser 2005-A3 C1 NA		09/01/2011	Paydown		107,429	107,429	107,396	107,328		101		101		107,429				3,979	04/25/2035	2Z*
45660L-PE-3	Indymac Indx Mtg Ln Tr Ser 2005-A6CB C1		09/01/2011	Paydown		52,010	52,010	17,412	17,412		34,598		34,598		52,010				1,721	06/25/2035	2Z*
45660L-SS-9	Indymac Indx Mtg Ln Tr Ser 2005-A8CB C1		09/01/2011	Paydown		30,105	30,105	29,072	29,072		1,033		1,033		30,105				1,098	07/25/2035	3Z*
45660L-XA-2	Indymac Indx Mtg Ln Tr Ser 2005-AR19 C1		09/01/2011	Paydown		226,881	226,881	197,436	197,436		29,446		29,446		226,881				7,693	10/25/2035	1Z*
45660N-UB-9	Residential Asset Sec Tr Ser 2004-A4 C1		09/01/2011	Paydown		218,511	218,511	204,989	212,051		6,460		6,460		218,511				7,878	08/25/2034	1Z*
45660N-UM-5	Residential Asset Sec Tr Ser 2003-A10 C1		09/01/2011	Paydown		289,818	289,818	272,913	274,857		14,960		14,960		289,818				10,199	09/25/2033	1Z*
45660N-W5-0	Residential Asset Sec Tr Ser 2004-R2 C1		09/01/2011	Paydown		128,986	128,986	132,695	130,523		(221)		(221)		130,302		(1,316)	(1,316)	4,731	01/01/2016	1Z*
45661K-AG-5	Indymac Indx Mtg Ln Tr Ser 2006-AR11 C1		09/01/2011	Paydown		225,418	563,891	430,724	430,724						430,724		(205,306)	(205,306)	13,141	06/25/2036	4Z*
45662D-AA-3	Indymac Indx Mtg Ln Tr Ser 2006-AR29 C1		09/25/2011	Paydown		199,595	364,949	297,935	308,448			10,513	(10,513)		297,935		(98,340)	(98,340)	948	11/25/2036	3Z*
				Redemption 100.0000																	
459578-AA-4	International Group Sr Nt 7.790% 08/13		08/13/2011			515,200	515,200	515,200	515,200						515,200				40,392	08/13/2011	3
466247-EN-9	JP Morgan Mtg Tr Ser 2004-S1 C1 1A4 4		09/01/2011	Paydown		1,910,352	1,910,352	1,840,057	1,877,169		33,183		33,183		1,910,352				58,369	09/25/2034	2Z*
466247-MU-4	JP Morgan Mtg Tr Ser 2005-S1 C1 2A3 5		09/01/2011	Paydown		130,019	130,019	131,096	130,813		(794)		(794)		130,019				5,013	10/01/2034	2Z*
466247-TW-3	JP Morgan Mtg Tr Ser 2005-A6 C1 3A2 2		09/01/2011	Paydown		218,668	218,668	216,823	217,555		1,113		1,113		218,668				4,504	09/25/2035	1Z*
466247-YS-6	JP Morgan Mtg Tr Ser 2005-A8 C1 2A6 2		09/01/2011	Paydown		238,394	238,394	234,446	237,064		1,330		1,330		238,394				4,769	11/25/2035	2Z*
46625Y-UC-5	JP Morgan Chase Comm Mtg Secs Ser 2005-L		07/01/2011	Paydown																	
46625Y-UF-8	JP Morgan Chase Comm Mtg Secs Ser 2005-L		09/01/2011	Paydown			203,690	35,355			(35,355)		(35,355)						35,883	09/01/2012	1FE
46627M-AA-5	JP Morgan Alt Loan Tr Ser 2005-S1 C1 1A1		09/01/2011	Paydown		41,906	41,906	38,023	38,023		3,882		3,882		41,906				1,575	12/25/2035	2Z*
46627M-AP-2	JP Morgan Alt Loan Tr Ser 2005-S1 C1 2A4		09/01/2011	Paydown		618,733	618,733	615,083	615,083		3,651		3,651		618,733				21,298	12/25/2035	3Z*
46627M-EH-6	JP Morgan Alt Loan Tr Ser 2008-S1 C1 1A1		09/01/2011	Paydown		61,118	61,118	50,663	50,663		10,455		10,455		61,118				2,347	03/25/2036	1Z*
46629D-AK-1	JP Morgan Mtg Tr Ser 2006-A7 C1 2A2 4		09/01/2011	Paydown		248,890	248,890	219,008	248,244		29,777	29,131	646		248,890				9,004	01/25/2037	3Z*
46629E-AH-6	JP Morgan Alt Loan Tr Ser 2006-A4 C1 A8		09/01/2011	Paydown		112,718	102,310	102,310			10,408		10,408		112,718				4,692	09/25/2036	4Z*
				Goldman Sachs & Company																	
46632M-BY-5	JP Morgan Mtg Tr Ser 2008-C2 C1 A4 6.0		07/19/2011			13,459,961	12,500,000	12,561,736	12,538,238		(5,431)		(5,431)		12,532,808		927,153	927,153	486,704	01/01/2018	1Z*
49446Q-BA-8	Kimco Realty Corp MT Nt Ser C 4.820% 0		08/15/2011	Maturity		7,000,000	7,000,000	6,820,450	6,966,347		33,653		33,653		7,000,000				294,288	08/15/2011	2FE
				Redemption 100.0000																	
49725V-AA-0	Kiowa Power Partners LLC Ser A Sr Sec Nt		09/30/2011			97,883	97,883	97,883	97,883						97,883				3,532	12/30/2013	2FE
				Redemption 100.0000																	
51783Q-AG-3	Las Vegas Sands (Venetian Cas) Term Ln B		09/30/2011			19,965	19,965	19,106	19,403		563		563		19,965				461	11/23/2016	3FE
52108H-2S-2	LB-UBS Commercial Mtge Tr Ser 2005-C1 C1		09/11/2011	Paydown		135,749	135,749	129,635	134,324		1,425		1,425		135,749				4,627	02/15/2030	1Z*
52108H-3E-2	LB-UBS Commercial Mtge Tr Ser 2005-C2 C1		09/11/2011	Paydown		3,127,267	3,127,267	3,188,713	3,129,130		(1,862)		(1,862)		3,127,267				90,125	12/11/2011	1Z*
52108H-4R-2	LB-UBS Commercial Mtge Tr Ser 2005-C3 C1		07/11/2011	Paydown		2,936,144	2,936,144	2,840,719	2,923,880		12,264		12,264		2,936,144				77,982	07/15/2030	1Z*
52108H-E3-4	LB-UBS Commercial Mtge Tr Ser 2004-C4 C1		09/11/2011	Paydown		26,185	26,185	26,046	26,120		65		65		26,185				912	06/15/2029	1Z*
52108H-J7-0	LB-UBS Commercial Mtge Tr Ser 2004-C6 C1		09/11/2011	Paydown		2,043,737	2,043,737	1,988,252	2,035,610		8,126		8,126		2,043,737				62,407	08/15/2029	1Z*
525170-BL-9	Lehman ABS Corp Ser 2003-1 C1 A1 5.000		09/01/2011	Paydown		502,050	502,050	465,965	473,191		28,859		28,859		502,050				17,026	12/25/2033	1Z*

STATEMENT AS OF SEPTEMBER 30, 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-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design-ation or Market In-dicator (a)
.52518R-CD-6	Lehman Structured Sec Corp Ser 2005-1 CI		09/26/2011	Paydown		49,978	49,978	49,962	17,470	32,493	15		32,508		49,978				204	09/26/2045	1Z*
.53957D-AA-1	Local Insight Media Fin LLC Ser 2007-1A		07/23/2011	Paydown		2,217	2,217	1,041	1,041		1,176		1,176		2,217				98	10/23/2037	1FE
.55265K-F6-1	Master Asset Sec Tr Ser 2003-7 CI 4A33		09/01/2011	Paydown		464,463	464,463	437,696	448,634		15,828		464,463		464,463				16,669	09/25/2033	1Z*
.55265K-QM-4	Master Asset Sec Tr Ser 2003-1 CI 2A17		09/01/2011	Paydown		559,959	559,959	572,558	564,579		(4,620)		(4,620)		559,959				21,649	01/01/2028	1Z*
.55265K-RQ-4	Master Asset Sec Tr Ser 2003-2 CI 2A3		09/01/2011	Paydown		404,477	404,477	400,811	402,505		1,972		404,477		404,477				12,085	03/25/2018	1Z*
.55265W-CA-9	Master Seasoned Securities Tr Ser 2004-2		09/01/2011	Paydown		36,128	36,128	37,324	37,267		(1,139)		(1,139)		36,128				1,637	07/01/2032	1Z*
.55275S-AC-4	Master Alternative Loans Tr Ser 2007-1 C		09/01/2011	Paydown		1,425,000	1,425,000	1,428,684	1,425,285		(285)		(285)		1,425,000				54,589	05/01/2015	3Z*
.55326@-AA-7	MGM Holdings Inc Revolver Nt 17 20.500%		07/01/2011	Taxable Exchange		1,180,080	1,994,373	963,283	874,754	88,529			88,529		963,283					10/03/2011	4FE
.563553-AE-6	Manitowoc Co Inc Term Ln B (New) Nt 1		09/19/2011	Tax Free Exchange Redemption 100.0000		6,220	6,250	6,219			1		1		6,220				100	11/13/2017	3FE
.563571-C#-3	Manitowoc Co Inc Term Ln B (New) Nt 2		09/30/2011			6,250	6,250	6,220			30		30		6,250				8	11/13/2017	3FE
.576434-2D-5	Master Asset Securitization Tr Ser 2006-		09/01/2011	Paydown		404,334	697,975	534,548	552,021			17,473	(17,473)		534,548		(130,214)	(130,214)	27,577	03/25/2036	1Z*
.576434-A2-0	Master Asset Securitization Tr Ser 2004-		09/01/2011	Paydown		13,718	13,718	13,855	13,818		(100)		(100)		13,718				507	11/01/2034	2Z*
.576434-J5-4	Master Asset Securitization Tr Ser 2005-		09/01/2011	Paydown		141,056	141,056	143,569	142,952		(1,896)		(1,896)		141,056				5,108	01/01/2035	2Z*
.576434-N2-6	Master Asset Securitization Tr Ser 2005-		09/01/2011	Paydown		220,068	220,068	216,372	216,903		3,166		3,166		220,068				7,673	04/25/2035	1Z*
.576434-UH-5	Master Asset Securitization Tr Ser 2004-		09/01/2011	Paydown		448,058	448,058	448,058	448,058				448,058		448,058				16,910	08/25/2034	1Z*
.576434-WD-2	Master Asset Securitization Tr Ser 2004-		09/01/2011	Paydown		176,665	176,665	177,045	177,041		(376)		(376)		176,665				6,793	12/01/2018	1Z*
.576434-YM-0	Master Asset Securitization Tr Ser 2004-		09/01/2011	Paydown		89,238	89,238	85,281	85,646		3,592		3,592		89,238				3,921	12/25/2034	1Z*
.57643M-BD-5	Master Asset Securitization Tr Ser 2004-		09/01/2011	Paydown		50,149	50,149	51,363	50,535		(386)		(386)		50,149				1,756	11/01/2013	1Z*
.57643M-FN-9	Master Asset Securitization Tr Ser 2004-		09/01/2011	Paydown		488,443	488,443	473,790	479,289		9,154		9,154		488,443				18,167	07/25/2034	1Z*
.579780-AE-7	McCormick & Co Inc Nt 5.800% 07/15/11		07/15/2011	Maturity		2,500,000	2,500,000	2,499,875	2,499,986		14		14		2,500,000				145,000	07/15/2011	1FE
.589929-RK-6	Merrill Lynch Mtg Investors Ser 1998-GN2		09/01/2011	Paydown		7,200	7,200	6,910	7,152		48		48		7,200				382	07/25/2027	1Z*
.589929-XZ-6	Merrill Lynch Mtg Investors Ser 2002-AFC		09/01/2011	Paydown		121,948	121,948	121,899	121,713		235		235		121,948				6,119	09/25/2032	1Z*
.59020U-J2-2	Merrill Lynch Crd Bse A S & S Ser 2005-S		09/01/2011	Paydown		48,843	48,843	48,721	48,685		158		158		48,843				1,444	05/25/2046	1Z*
.59020U-P7-4	Merrill Lynch Crd Bse A S & S Ser 2005-A		09/01/2011	Paydown		204,867	204,867	199,451	201,439		3,429		3,429		204,867				7,065	08/25/2036	1Z*
.59170@-AC-2	MGM Term Ln B Nt 3 5.500% 07/01/12		07/01/2011	Taxable Exchange		5,761,602	9,625,000	4,168,543	4,168,543				4,168,543		4,168,543				6	07/01/2012	
.59549W-AB-9	Mid State Tr Ser 11 CI M1 5.598% 07/15		09/15/2011	Paydown		36,057	36,057	36,057							36,057				1,352	07/15/2038	1FE
.61745M-2C-6	Morgan Stanley Cap I Ser 2005-I09 CI A3		09/01/2011	Paydown		1,026,625	1,026,625	1,031,366	1,026,739		(114)		(114)		1,026,625				33,615	04/01/2014	1Z*
.61745M-5E-9	Morgan Stanley Cap I Ser 2005-T19 CI A3		07/01/2011	Paydown		121,119	121,119	121,779	121,033		86		86		121,119				5,484	02/01/2012	1Z*
.61745M-5J-8	Morgan Stanley Cap I Ser 2005-T19 CI A4		07/16/2011	Various															29,079	06/12/2047	1Z*
.61745M-5P-4	Morgan Stanley Cap I Ser 2005-T19 CI X2		07/01/2011	Paydown				76,352	20,166		(20,166)		(20,166)						8,527	07/01/2013	1FE
.61745M-6D-0	Morgan Stanley Cap I Ser 2005-H06 CI A2A		09/01/2011	Paydown		480,445	480,445	483,082	480,609		(164)		(164)		480,445				16,689	04/01/2014	1Z*
.61745M-6E-8	Morgan Stanley Cap I Ser 2005-H06 CI AAB		09/01/2011	Paydown		443,348	443,348	445,785	443,602		(254)		(254)		443,348				14,973	11/01/2014	1Z*
.61745M-N8-2	Morgan Stanley Cap I Ser 2004-I08 CI A4		09/01/2011	Paydown		158,257	158,257	162,844	158,927		(670)		(670)		158,257				5,816	11/01/2012	1Z*
.61745M-VW-0	Morgan Stanley Cap I Ser 2004-1 CI 1A3		09/01/2011	Paydown		48,930	48,930	48,930	48,930				48,930		48,930				1,627	11/25/2018	1Z*
.61745M-WN-9	Morgan Stanley Cap I Ser 2004-1 CI 2A5		09/01/2011	Paydown		100,876	100,876	96,100	98,235		2,641		2,641		100,876				4,109	11/25/2033	1Z*
.61746W-G9-5	Morgan StanleyDeanWitter Cap I Ser 2003-		09/01/2011	Paydown		1,001,182	1,001,182	1,023,611	1,002,092		(910)		(910)		1,001,182				34,745	04/01/2012	1Z*
.61746W-LT-5	Morgan StanleyDeanWitter Cap I Ser 2001-		09/01/2011	Paydown		2,160,649	2,160,649	2,302,526	2,171,146		(10,497)		(10,497)		2,160,649				93,568	11/01/2011	1Z*
.61746W-ZA-1	Morgan StanleyDeanWitter Cap I Ser 2003-		09/01/2011	Paydown		70,548	70,548	99,129	70,154		394		394		70,548				2,237	11/13/2036	1Z*
				Redemption 100.0000																	
.61836*-AB-8	Morrison & Foerster LLP Sr Nt 6.990% 0		09/07/2011			318,182	318,182	318,182	318,182						318,182				22,241	09/07/2013	2
.62875U-AH-8	NBC Universal Sr Nt 4.375% 04/01/21		08/25/2011	Tax Free Exchange		2,923,393	3,000,000	2,922,970			423		423		2,923,393				52,500	04/01/2021	2FE
.62886M-AB-6	NCO Group Inc Term Ln B Nt 4 7.250% 05		07/29/2011	Tax Free Exchange Redemption 100.0000		1,763,023	1,772,453	1,752,878	539,470	2,534			2,534		1,763,023				69,205	05/15/2013	5FE
.62886M-AB-6	NCO Group Inc Term Ln B Nt 14 8.000% 0		09/30/2011	Various		100,283	100,283	99,264			1,019		1,019		100,283				803	05/15/2013	5FE
.62906L-AC-2	NE Energy TL B Nt 2 (1st Lt Power)		08/12/2011	Redemption 100.0000		337,224	337,224	332,491	334,878		2,346		2,346		337,224				6,083	11/01/2013	4FE
.629377-E#-5	NRG Energy Non-Extended Synthetic LC Nt		07/01/2011			1,201	1,201	1,119	1,165		36		36		1,201				13	02/01/2013	3FE
				Redemption 100.0000																	
.629377-E@-7	NRG Energy Extended Synthetic LC Nt 1		07/01/2011			3,138,840	3,138,840	3,025,511	3,036,343		102,497		102,497		3,138,840				56,574	08/31/2015	3
				Redemption 100.0000																	
.62937N-AL-1	NRG Energy Non-Extended TL B1 Nt 4 2.1		07/01/2011			107,412	107,412	106,040	78,230		1,039		1,039		107,412				930	02/01/2013	3FE
.64352V-EF-4	New Century Home Equity Ln Tr 2003-5 CI		09/01/2011	Paydown		24,969	24,969	24,964	24,969		29		29		24,969					11/25/2033	1Z*
.652482-CC-2	News America Inc Nt 6.150% 02/15/41		08/26/2011	Tax Free Exchange		18,902,715	19,000,000	18,902,150			565		565		18,902,715				616,708	02/15/2041	2FE
.65409Y-AM-7	Nielsen Finance LLC (VNU) Non-Extended T		09/13/2011	Barclays Capital Redemption 100.0000		1,908,808	1,972,928	1,971,808	1,972,265		174		174		1,972,439		(63,631)	(63,631)	33,480	08/09/2013	3FE
.65409Y-AM-7	Nielsen Finance LLC (VNU) Non-Extended T		09/09/2011			32,095	32,095	32,095	32,095						32,095				545	08/09/2013	3FE
.65535V-BZ-0	Nomura Asset Sec Corp Ser 2003-A3 CI A1		09/01/2011	Paydown		73,428	73,428	73,497	73,330		98		98		73,428				2,411	07/01/2017	1Z*
.65535V-CN-6	Nomura Asset Sec Corp Ser 2004-AP1 CI A6		09/01/2011	Paydown		129,773	129,773	129,770	129,641		132		132		129,773				4,095	03/25/2034	1Z*

STATEMENT AS OF SEPTEMBER 30, 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
CUSIP Ident- ification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 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 Desig- nation or Market In- dicator (a)
..65535V-DC-9	Nomura Asset Sec Corp Ser 2004-AP2 Cl A6		09/01/2011	Paydown		213,474	213,474	211,789	212,003		1,471		1,471		213,474				8,177	07/25/2034	1Z*
..65535V-HF-8	Nomura Asset Sec Corp Ser 2005-AP1 Cl 2A		09/01/2011	Paydown		333,086	333,086	326,320	328,266		4,820		4,820		333,086				10,014	02/25/2035	1Z*
..65535V-HH-4	Nomura Asset Sec Corp Ser 2005-AP1 Cl 2A		09/01/2011	Paydown		28,287	28,287	28,146	28,155		132		132		28,287			853	02/25/2035	1Z*	
..65535V-US-5	Nomura Asset Sec Corp Ser 2006-AR2 Cl 3A		09/26/2011	Paydown		205,718	205,718	99,748	99,748		105,970		105,970		205,718			605	04/25/2036	1Z*	
..674135-CT-3	Oakwood Mtg Inv Inc Sr/Sub PT Ctf 1997-D		09/01/2011	Paydown		2,292	2,292	2,310	2,287		5		5		2,292				99	12/01/2011	1FE
..677050-AE-6	Oglethorpe Power Corp 1st Mtg 6.100% 0		09/06/2011	Morgan/JP/Securities - Bonds		11,966,700	10,000,000	12,028,500	11,997,433		(147,024)		(147,024)		11,850,409		116,291	116,291	599,833	03/15/2019	1FE
..68210*-AC-7	Omega Leasing LLC Sr Nt 5.980% 07/12/1		07/12/2011	Redemption 100.0000		95,692	95,692	95,692	95,692						95,692				4,292	07/12/2016	1
..68619A-AV-9	Origen Manufactured Hsg Ser 2004-A Cl A3		09/15/2011	Paydown		116,980	116,980	116,937	116,979		1		1		116,980				3,473	12/15/2020	1FE
..69353C-A*-2	PRA International Term Ln Nt 1 3.599%		09/30/2011	Redemption 100.0000		1,364	1,364	1,336	1,347		16		16		1,364				39	12/13/2014	3FE
..69512E-BW-4	Pacificorp 1st Mtg Bd Ser C 8.950% 09/		09/01/2011	Maturity		500,000	500,000	590,043	511,884		(11,884)		(11,884)		500,000				44,750	09/01/2011	1FE
..696398-AA-0	Palisade Holdings L L C Sub Nt 6.838%		08/15/2011	Various		175,000	175,000										175,000	175,000		03/10/2030	6
..72153*-AA-2	Pillsbury Winthrop LLP Sr Nt Ser A-1 4		07/18/2011	Various		1,111,111	1,111,111	1,092,741	1,104,396		6,715		6,715		1,111,111				45,667	07/18/2015	2
..73316P-AF-7	Popular ABS Mtg Pass Thru Tr Ser 2004-4		09/01/2011	Paydown		347,660	347,660	347,651	346,888		773		773		347,660				10,490	09/25/2034	1Z*
..73664#-AA-8	Portland Natural Gas Trans Sys Sr Sec Nt		09/30/2011	Redemption 100.0000		139,909	139,909	140,937	140,470		(561)		(561)		139,909				6,191	12/31/2018	2
..73932L-AA-1	Power Receivable Finance LLC Sr Nt 6.2		07/01/2011			203,687	203,687	203,627	203,680		7		7		203,687				9,609	01/01/2012	2FE
..74160M-BP-6	Prime Mortgage Tr Ser 2003-2 Cl 1A10 5		09/01/2011	Paydown		184,965	184,965	172,249	175,669		9,296		9,296		184,965				6,138	10/25/2033	1Z*
..74160M-KW-1	Prime Mortgage Tr Ser 2005-4 Cl 2A11 5		09/01/2011	Paydown		175,822	175,822	170,877	173,634		2,188		2,188		175,822				6,945	10/25/2035	2Z*
..742741-AA-9	Procter & Gamble ESOP Deb Ser A 9.360%		07/01/2011	Various		235,001	235,001	305,256	279,607		(44,606)		(44,606)		235,001				21,996	01/01/2021	1FE
..743873-AY-7	Provident Funding Mtg Loan Tr Ser 2005-1		09/26/2011	Paydown		494,031	494,031	493,413	493,544		487		487		494,031				1,763	05/25/2035	1Z*
..743917-B8-4	Prudential Ins Co of America Ser 1985-J		08/01/2011	Paydown		43	43	45	43		(1)		(1)		43				3	12/01/2015	5*
..74835N-AK-1	Qestar Pipeline Co MT Nt Ser B 6.570%		09/26/2011	Various		2,300,000	2,300,000	2,318,147	2,302,653		(2,653)		(2,653)		2,300,000				123,826	09/26/2011	1FE
..74927U-AW-8	RBSGC Mtg PTC Ser 2005-A Cl 2A1 5.750%		09/01/2011	Paydown		185,334	185,334	185,913	185,681		(347)		(347)		185,334				7,056	02/01/2035	3Z*
..749581-AJ-3	Residential Funding Mtg Sec I Ser 2007-S		09/01/2011	Paydown		365,813	365,813	366,728	365,952		(139)		(139)		365,813				13,929	01/01/2020	3Z*
..74978A-AB-6	RAAC Ser 2007-SP1 Cl A2 0.585% 03/25/3		09/26/2011	Paydown		2,158,403	2,158,403	2,103,417	2,103,417		54,987		54,987		2,158,403				8,449	03/25/2037	1Z*
..750754-AB-9	Railcar Leasing LLC Ser 1 Cl A2 7.125%		07/15/2011	Paydown		83,827	83,827	97,220	86,304		(2,476)		(2,476)		83,827				4,480	01/15/2013	1FE
..75114R-AD-7	Residential Accredit Loans Inc Ser 2006		09/26/2011	Paydown		298,649	388,764	283,936	283,936						283,936		14,713	14,713	1,070	04/25/2036	1Z*
..75115L-AA-5	Residential Accredit Loans Ser 2007-QH7		09/26/2011	Paydown		614,170	614,170	596,585	596,585		17,585		17,585		614,170				1,954	08/25/2037	4Z*
..755920-AG-0	Receipts on Corp Sec Tr Collateral Tr Se		08/01/2011	Redemption 100.0000		210,613	210,613	232,257	221,212		(10,600)		(10,600)		210,613				13,690	08/01/2017	3FE
..758202-AB-1	Reed Elsevier Cap Inc Nt 6.750% 08/01/		08/01/2011	Maturity		2,587,000	2,587,000	2,630,215	2,590,564		(3,564)		(3,564)		2,587,000				174,622	08/01/2011	2FE
..759950-EL-8	Renaissance Home Equity Ln Tr Ser 2004-4		09/01/2011	Paydown		145,747	145,747	145,747	145,511		230		230		145,747				4,632	02/25/2035	1Z*
..759950-FE-3	Renaissance Home Equity Ln Tr Ser 2005-1		09/01/2011	Paydown		4,406	4,406	3,867	4,020		387		387		4,406				149	05/25/2035	1Z*
..760985-28-5	Residential Asset Mtg Prod Inc Ser 2004-		09/26/2011	Paydown		202,885	202,885	202,885	202,885						202,885				942	10/25/2031	1Z*
..760985-5D-9	Residential Asset Mtg Prod Inc Ser 2004-		08/01/2011	Paydown		61,818	61,818	61,586	61,582		235		235		61,818				2,432	06/25/2034	1Z*
..760985-7F-2	Residential Asset Mtg Prod Inc Ser 2004-		09/01/2011	Paydown		241,874	241,874	140,818	140,818		101,056		101,056		241,874				8,305	07/25/2034	1Z*
..760985-M9-9	Residential Asset Mtg Prod Inc Ser 2004-		09/01/2011	Paydown		264,176	264,176	264,175	263,964		212		212		264,176				8,179	01/25/2034	1Z*
..760985-RZ-6	Residential Asset Mtg Prod Inc Ser 2003-		09/01/2011	Paydown		86,455	86,455	36,849	23,765	42,942	49,605	29,858	62,689		86,455				3,145	02/25/2033	6Z*
..760985-US-8	Residential Asset Mtg Prod Inc Ser 2003-		09/01/2011	Paydown		29,063	29,063	27,735	28,050		1,013		1,013		29,063				785	03/25/2033	1Z*
..760985-UX-7	Residential Asset Mtg Prod Inc Ser 2003		09/01/2011	Paydown		958,782	958,782	916,685	945,289		13,493		13,493		958,782				29,015	05/25/2033	1Z*
..760985-WP-2	Residential Asset Mtg Prod Inc Ser 2003-		09/01/2011	Paydown		202,470	202,470	202,466	202,314		156		156		202,470				4,428	03/25/2033	1Z*
..760985-ZF-1	Residential Asset Mtg Prod Inc Ser 2003-		09/01/2011	Paydown		93,524	93,524	93,520	93,441		83		83		93,524				3,148	09/25/2033	1Z*
..76110H-3B-3	Residential Accredit Loans Ser 2005-QS5		09/01/2011	Paydown		89,111	89,111	86,145	86,532		2,579		2,579		89,111				3,467	04/25/2035	3Z*
..76110H-EU-9	Residential Accredit Loans Ser 2003-QS11		09/01/2011	Paydown		76,677	76,677	76,246	76,279		398		398		76,677				2,653	06/25/2033	1Z*
..76110H-LP-2	Residential Accredit Loans Ser 2003-QS21		09/01/2011	Paydown		73,703	73,703	75,546	74,352		(649)		(649)		73,703				2,790	03/01/2016	1Z*
..76110H-UL-1	Residential Accredit Loans Ser 2004-QS8		09/01/2011	Paydown		412,175	412,175	409,341	410,495		1,680		1,680		412,175				13,745	06/25/2034	1Z*
..76110H-UV-9	Residential Accredit Loans Ser 2004-QS8		09/01/2011	Paydown		66,092	66,092	63,840	64,135		1,957		1,957		66,092				2,424	06/25/2034	1Z*
..76110H-X9-5	Residential Accredit Loans Ser 2005-QS3		09/01/2011	Paydown		393,439	393,439	398,726	395,125		(1,686)		(1,686)		393,439				14,808	12/01/2017	2Z*
..76110H-MC-7	Residential Asset Sec Corp Ser 2001-KS3		09/01/2011	Paydown		13,004	13,004														

STATEMENT AS OF SEPTEMBER 30, 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-foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Design-ation or Market In-dicator (a)
..76114H-AA-1	Residential Asset Sec Tr Ser 2007-A5 Cl		09/01/2011	Paydown		293,155	293,155	267,035	267,035		26,120		26,120		293,155				11,587	05/25/2037	3Z*
..76126C-GB-2	RACERS Tr Ser 1999-24-S-CCE Cl A1 6.62		09/13/2011	Various		8,775,964	7,428,454	6,896,651	7,169,683		28,960		28,960		7,198,643		1,577,322	1,577,322	430,618	05/15/2018	5Z
..76126C-GC-0	RACERS Tr Ser 1999-24-S-CCE Cl A2 0.00		09/09/2011	Gleacher & Co Sec Inc		18,437,410	19,000,000	12,730,000			162,325		162,325		12,892,325		5,545,085	5,545,085		05/15/2098	1Z
..762009-BJ-6	Residential Funding Mtg Sec I Ser 2007-S		09/01/2011	Paydown		730,368	1,089,909	943,459	943,166						943,166		(212,797)	(212,797)	41,990	06/25/2037	4Z*
..784870-AA-8	SVO Timeshare Mtg Corp Ser 2003-AA Cl A		09/01/2011	Paydown		21,943	21,943	21,941	21,910		34		34		21,943				575	02/20/2019	1FE
..784870-AB-6	SVO Timeshare Mtg Corp Ser 2003-AA Cl B		09/01/2011	Paydown		54,859	54,859	54,851	54,769		90		90		54,859				1,548	02/20/2019	1FE
..785778-HD-6	SACO I Tr Ser 2005-6 Cl A 0.815% 09/25		09/26/2011	Paydown		191,027	191,027	184,482	184,482		6,544		6,544		191,027				1,030	09/25/2035	5Z*
..78648W-AD-5	Safety-Kleen Corp Term Ln B Nt 3 2.722		09/19/2011	Citigroup		1,332,854	1,388,390	1,388,390	1,316,656	71,734			71,734		1,388,390		(55,536)	(55,536)	36,816	08/02/2013	4FE
..78648W-AD-5	Safety-Kleen Corp Term Ln B Nt 3 2.722		07/01/2011	Redemption 100.0000		3,644	3,644	3,644	3,456	188			188		3,644				71	08/02/2013	4FE
..79546#-AA-9	Sally Beauty Holdings Term Ln B Nt 8 2		09/15/2011	Bank of America BISD Dealer		1,277,915	1,304,328	1,304,328	1,304,328						1,304,328		(26,413)	(26,413)	23,129	11/16/2013	3FE
..79546#-AA-9	Sally Beauty Holdings Term Ln B Nt 12		09/15/2011	Bank of America BISD Dealer		1,988,674	2,029,778	2,029,778	2,029,778						2,029,778		(41,104)	(41,104)	35,993	11/16/2013	3FE
..79548K-ZJ-0	Salomon Bros Mtg Sec VII Inc Ser 1998-AQ		09/01/2011	Paydown		2,445	2,445	2,467	2,436		9		9		2,445				108	12/01/2011	1Z*
..805564-HJ-3	Saxon Asset Securities Tr Ser 2000-4 Cl		09/01/2011	Paydown		56,471	56,471	57,451	56,486		(15)		(15)		56,471				2,515	08/01/2012	1Z*
..80803#-AA-7	Schott Corp Sr Nt 6.980% 03/20/12		07/27/2011	Various		11,451,462	11,000,000	10,880,737	10,980,359		471,103		471,103		11,451,462				654,763	03/20/2012	2
..81441P-CE-9	Security Natl Mtg Loan Tr Ser 2005-1A Cl		09/01/2011	Paydown		123,533	123,533	123,516	123,228		305		305		123,533				3,864	02/25/2035	1Z*
..81744H-AD-5	Sequoia Mortgage Tr Ser 2007-1 Cl 2A1		09/01/2011	Paydown		666,013	666,013	669,239	668,075		(2,062)		(2,062)		666,013				22,182	12/01/2035	4Z*
..81775#-AA-7	SES Global Americas Gtd Sr Nt Ser A 5		09/30/2011	Various		5,428,571	5,428,571	5,500,952	5,448,679		(20,108)		(20,108)		5,428,571				287,171	09/30/2013	2
..83611P-AP-6	Soundview Home Eq Loan Tr Ser 2001-2 Cl		09/01/2011	Paydown		74,151	74,151	75,054	74,789		(638)		(638)		74,151				3,097	12/01/2027	1Z*
..83851M-AF-4	South Jersey Gas Co MT Nt Ser A 6.740%		07/15/2011	Maturity		2,000,000	2,000,000	2,241,820	2,021,540		(21,540)		(21,540)		2,000,000				134,800	07/15/2011	1FE
..844741-AG-3	Southwest Airlines Co PTC Ser 1993-B 6		09/24/2011	Various		1,657,317	1,657,317	1,730,446	1,675,122		(17,806)		(17,806)		1,657,317				103,748	09/24/2012	3FE
..844741-AL-2	Southwest Airlines Co PTC Ser A3 8.700		07/01/2011	Maturity		150,531	150,531	178,054	152,144		(1,613)		(1,613)		150,531				13,096	07/01/2011	2FE
..84751P-LP-2	Specialty Underw & Residen Fin Ser 2006-		09/01/2011	Paydown		27,122	27,122	24,077	24,077		3,045		3,045		27,122				1,183	02/25/2037	5Z*
..84857H-AB-6	Mid-Western Aircraft Systems Term Ln B-2		09/15/2011	Bank of America BISD Dealer		1,151,115	1,151,115	1,151,115	1,151,115						1,151,115				37,802	09/30/2016	3FE
..84986#-AC-6	Spring Mtn Rd Assoc Sec Nt 8.450% 07/0		07/01/2011	Redemption 100.0000		20,616	20,616	22,147	21,325		(709)		(709)		20,616				1,742	07/01/2017	3
..861832-A#-0	Stonehenge Cap Fund NY LLC Sr Structured		09/15/2011	Redemption 100.0000		6,972	6,972	6,972	6,972						6,972				440	12/15/2016	1
..86186#-AA-9	Stonehenge Cap Fd TX LP Sr Structured Nt		08/01/2011	Redemption 100.0000		113,265	113,265	113,265	113,265						113,265				9,495	08/01/2011	1
..86186#-AA-9	Stonehenge Cap Fd TX LP Sr Structured Nt		08/01/2011	Maturity		1,449	1,449	1,449	1,449						1,449				121	08/01/2011	1FE
..86187#-AA-8	Stonehenge Cap Fd TX LP Sr Structured Nt		08/01/2011	Redemption 100.0000		7,746	7,746	7,746	7,746						7,746				569	08/01/2015	1
..863576-AC-8	Structured Asset Sec Corp Ser 2005-5 Cl		09/01/2011	Paydown		83,156	83,156	83,770	83,593		(437)		(437)		83,156				3,140	03/01/2035	2Z*
..863576-BF-0	Structured Asset Sec Corp Ser 2005-6 Cl		09/01/2011	Paydown		277,938	277,938	279,632	278,975		(1,037)		(1,037)		277,938				10,358	03/01/2027	1Z*
..863576-CJ-1	Structured Asset Sec Corp Ser 2005-6 Cl		09/01/2011	Paydown		700,518	700,518	684,107	688,877		11,641		11,641		700,518				23,501	05/25/2035	1Z*
..863579-CD-8	Structured Adj Rate Mtg Ln Ser 2004-14 C		09/01/2011	Paydown		26,746	26,746	26,976	26,901		(155)		(155)		26,746				472	09/01/2034	2Z*
..86359A-QK-2	Structured Asset Sec Corp Ser 2003-12XS		09/01/2011	Paydown		224,656	224,656	224,516	224,779		277		277		224,656				6,813	04/25/2033	1Z*
..86359B-SU-1	Structured Asset Sec Corp Ser 2005-3 Cl1		09/01/2011	Paydown		21,688	21,688	19,373	19,320		2,368		2,368		21,688				860	03/25/2035	3Z*
..86359B-E7-2	Structured Asset Sec Corp Ser 2004-18H C		09/01/2011	Paydown		834,908	834,908	824,531	830,973		3,935		3,935		834,908				26,045	10/25/2034	1Z*
..86359B-G3-9	Structured Asset Sec Corp Ser 2004-19XS		09/01/2011	Paydown		433,937	433,937	433,733	433,444		493		493		433,937				13,590	10/25/2034	1Z*
..86359B-JU-6	Structured Asset Sec Corp Ser 2004-6XS C		09/01/2011	Paydown		113,683	113,683	113,665	113,583		100		100		113,683				3,574	03/25/2034	1Z*
..86359B-MK-4	Structured Asset Sec Corp Ser 2004-3 Cl		09/01/2011	Paydown		52,392	52,392	50,656	50,837		1,554		1,554		52,392				1,925	03/25/2034	4Z*
..86359B-WP-2	Structured Asset Sec Corp Ser 2004-8 Cl		08/01/2011	Paydown		465,869	465,869	445,341	463,259		2,610		2,610		465,869				11,620	07/25/2034	1Z*
..86359B-XL-0	Structured Asset Sec Corp Ser 2004-16XS		09/01/2011	Paydown		196,383	196,383	192,437	109,121		4,026		4,026		196,383				4,682	08/25/2034	1Z*
..86359B-Y6-2	Structured Asset Sec Corp Ser 2005-NC1 C		09/01/2011	Paydown		136,852	136,852	118,377	123,193		13,659		13,659		136,852				4,268	02/25/2035	1Z*
..86359B-Z6-9	Structured Asset Sec Corp Ser 2004-17XS		08/01/2011	Paydown		98,983	98,983	98,953	98,888		95		95		98,983				3,142	09/25/2034	1Z*
..86359B-ZS-3	Structured Asset Sec Corp Ser 2004-15 Cl		09/01/2011	Paydown		375,273	375,273	380,668	379,274		(4,001)		(4,001)		375,273				15,107	08/01/2034	2Z*
..86359D-FQ-5	Structured Asset Sec Corp Ser 2005-10 Cl		09/01/2011	Paydown		68,540	68,540	69,279	69,095		(555)		(555)		68,540				2,399	05/01/2035	3Z*
..86359D-GQ-4	Structured Asset Sec Corp Ser 2005-10 Cl		09/01/2011	Paydown		92,188	92,188	92,459	92,145		43		43		92,188				1,184	11/01/2034	1Z*
..86363A-AA-5	Structured Asset Sec Corp Ser 2006-S4 Cl		09/26/2011	Paydown		139,194	139,194	27,591	36,752		111,603		9,161		139,194				369	01/25/2037	1Z*
..87075R-AC-1	Swift Transportation Term Ln (New) Nt 2		09/29/2011	Redemption 100.0000		1,051,402	1,051,402	1,041,300			10,102		10,102		1,051,402				30,667	12/21/2016	4FE
..88031R-AA-6	Tenaska Alabama II Partners LP Sr Secd N		09/30/2011	Various		123,076	123,076	123,076	123,076						123,076				5,654	03/30/2023	2FE
..882850-CM-0	Texas Utils Elec Co Sec Facility Bd 7		07/01/2011	Various		69,090	69,090	66,622	68,637		453		453		69,090				5,154	01/01/2015	4FE

SCHEDULE D - PART 4

E05.13

E05.13

STATEMENT AS OF SEPTEMBER 30, 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 Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market In- dicator (a)
..95235L-AJ-9	West Corp Term Ln B-4 Nt 1 4.121% 07/1		09/21/2011	Morgan Stanley & Co Inc		1,678,649	1,748,593	1,748,593	1,748,593						1,748,593		(69,944)	(69,944)	64,338	07/15/2016	3FE
..95235L-AJ-9	West Corp Term Ln B-4 Nt 2 4.128% 07/1		09/21/2011	Morgan Stanley & Co Inc		986,991	1,028,115	1,028,115	1,028,115						1,028,115		(41,125)	(41,125)	35,111	07/15/2016	3FE
..95235L-AJ-9	West Corp Term Ln B-4 Nt 3 4.244% 07/1		09/21/2011	Morgan Stanley & Co Inc		1,125,309	1,172,197	1,172,197	1,172,197						1,172,197		(46,888)	(46,888)	39,883	07/15/2016	3FE
..96106@-AE-9	Westmoreland Mining LLC Sr Sec Nt 8.02		09/30/2011	Redemption 100.0000		200,000	200,000	200,000	200,000						200,000				12,030	03/31/2018	3
..97181#-BU-6	Wilmington Tr Co Nt Ser A (Minerals Poly		07/01/2011	Redemption 100.0000		693	693	693	693						693				52	07/01/2017	1
..97181#-CS-0	Wilmington Tr Co Lease Nt Ser B (Polymer		07/01/2011	Redemption 100.0000		1,494	1,494	1,494	1,494						1,494				119	01/01/2017	1
..976843-BB-7	Wisconsin Public Service Corp Sr Nt 6.		08/01/2011	Various		2,000,000	2,000,000	2,173,020	2,014,177		(14,177)		(14,177)		2,000,000				122,500	08/01/2011	1FE
..97771N-AD-4	Wolf Hollow LP Revolver Nt 10 0.132% 0		08/24/2011	Redemption 100.0000		87,420	87,420	86,541			879		879		87,420				1,320	09/22/2011	3Z
..97771N-AD-4	Wolf Hollow LP Revolver Nt 10 0.132% 0		08/19/2011	Tax Free Exchange		291,058	291,404	288,470	153,678		1,354		1,354		291,058				3,547	09/22/2011	3Z
..97771N-AD-4	Wolf Hollow LP Revolver Nt 28 2.482% 0		08/24/2011	Redemption 100.0000		291,404	291,404	291,058			346		346		291,404				813	09/22/2011	3Z
..97771N-AD-4	Wolf Hollow LP Revolver Nt 24 2.605% 0		08/24/2011	Redemption 100.0000		203,984	203,984	201,758	13,308		1,695		1,695		203,984				1,389	09/22/2011	3Z
..97771N-AG-7	Wolf Hollow LP 1st Lien Term Ln Nt 4 2		08/24/2011	Redemption 100.0000		2,632,304	2,632,304	2,449,311	2,525,638		106,666		106,666		2,632,304				43,850	06/22/2012	5FE
..97771N-AH-5	Wolf Hollow LP Synthetic LC Nt 2 0.135		08/24/2011	Redemption 100.0000		2,331,228	2,331,228	2,168,023	2,238,013		93,215		93,215		2,331,228				34,029	06/22/2012	5FE
..981468-AA-9	World Finl Ppty Fin Corp Tower Ser B 6		09/01/2011	Paydown		345,249	345,249	353,141	347,156		(1,907)		(1,907)		345,249				15,912	09/01/2013	1Z*
..G9270#-AA-1	Village Roadshow Films Ltd Term Ln A2		07/25/2011	Redemption 100.0000		25,000	25,000	24,625	24,663		337		337		25,000				1,043	05/27/2015	2Z
..064149-D8-7	Bank of Nova Scotia Sr Nt 2.900% 03/29	A	09/20/2011	RBC Dominion Securities		10,426,000	10,000,000	9,983,400	9,983,935		968		968		9,984,903		441,097	441,097	140,167	03/29/2016	1FE
..380881-BE-1	Golden Credit Card Trust Ser 2008-3 Cl A	A	07/15/2011	Paydown		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				66,544	07/15/2017	1FE
..055451-AF-5	BHP Billiton Fin USA Ltd Co Gtd Nt 5.4	F	07/05/2011	Barclays Capital		5,116,005	4,500,000	5,136,120	5,125,002		(47,403)		(47,403)		5,077,598		38,407	38,407	188,325	03/29/2017	1FE
..28450T-A@-1	Elders Ltd Tranche A2-B 9.230% 05/31/1	F	09/02/2011	Call 100.0000		1,992,562	1,992,562	1,758,679	1,817,397		175,165		175,165		1,992,562				122,667	05/31/2015	4
..28450T-B*-2	Elders Ltd Tranche A3-D 9.230% 05/31/1	F	09/02/2011	Various		1,295,808	1,295,808	1,143,709	1,181,894		113,914		113,914		1,295,808				46,799	05/31/2015	4
..28450T-B@-0	Elders Ltd Tranche A4-E 4.740% 11/15/1	F	09/02/2011	Various		1,154,706	1,154,706	1,019,168	1,053,346		101,360		101,360		1,154,706				36,506	11/15/2014	4
..44984S-AA-4	I-Preferred Term Sec Ltd Flt Rate Sr Nt	R	08/05/2011	Paydown		2,159,607	2,159,607	2,178,504	2,161,544		(1,936)		(1,936)		2,159,607				21,098	11/05/2033	1FE
..72345L-AA-4	Pinnacle CBO Ltd Sr Secd Fixed Rate Nt	R	08/29/2011	Direct		2,098	7,571		1,312		(1,312)		(1,312)				2,098	2,098	787	07/27/2011	6*
..72345L-AA-4	Pinnacle CBO Ltd Sr Secd Fixed Rate Nt	R	07/29/2011	Paydown		(1,312)	(1,312)		(1,312)						(1,312)				(787)	06/01/2031	6*
..740408-AA-7	Preferred Term Sec Ltd Sr Nt PTP 8.790	R	09/15/2011	Call 100.0000		193,982	193,982	193,982	165,285		28,696		28,696		193,982				19,774	09/15/2030	2FE
..74040X-AC-8	Preferred Term Sec Ltd IX Flt Rate Mezz	R	07/05/2011	Redemption 100.0000		20,470	20,470	15,957	3,224		12,733		4,512		20,470				218	04/03/2033	6FE
..74041P-AA-8	Preferred Term Sec VIII Sr Nt Cl A-1 PTP	R	07/03/2011	Paydown		153,515	153,515	148,142	148,857		4,657		4,657		153,515				1,286	01/03/2033	5FE
..74042C-AA-6	Preferred Term Sec Ltd XXVIII Sr Nt Cl A	F	09/24/2011	Paydown		29,818	29,818	29,818	29,818						29,818				269	03/22/2038	3FE
..74042J-AA-1	Preferred Term Sec Ltd XXI Flt Rate Nt S	R	09/22/2011	Redemption 100.0000		26,737	26,737	26,737	26,737						26,737				129	03/22/2038	3FE
..74042M-AA-4	Preferred Term Sec Ltd XXII Flt Rt Nt Cl	F	09/22/2011	Paydown		184,673	184,673	184,673	179,364		5,309		5,309		184,673				(6,069)	09/22/2036	3FE
..74043A-AD-3	Preferred Term Sec Ltd XXIII Flt Rt Nt C	F	09/22/2011	Paydown		191,689	191,689	182,731	175,063		16,626		16,626		191,689				(3,941)	09/22/2036	4FE
..741382-AA-3	Preferred Term Sec Ltd XV Combo Flt Rt N	R	09/26/2011	Paydown		1,925	1,925	1,102	1,102		823		823		1,925				33	09/26/2034	1FE
..754052-AC-2	Ras Laffan Liquefied Nat Gas Sec Nt 8.	F	09/15/2011	Call 109.4263		4,595,905	4,200,000	4,600,722	4,368,417		227,488		227,488		4,595,905				348,348	03/15/2014	1FE
..75405U-AB-2	Ras Laffan LNG III Bd Ser C 5.832% 09/	F	09/30/2011	Redemption 100.0000		1,294,000	1,294,000	1,281,678	1,286,710		7,290		7,290		1,294,000				75,466	09/30/2016	1FE
..78572M-AC-9	SABMiller Plc Nt 6.200% 07/01/11	R	07/01/2011	Maturity		3,000,000	3,000,000	2,997,870	2,999,753		247		247		3,000,000				186,000	07/01/2011	2FE
..858051-AA-3	Stedman Loan Fund Ltd Ser 2008-1A Cl A1	F	07/15/2011	Paydown		348,200	348,200	348,200	348,200						348,200				6,046	05/15/2015	1FE
..922501-AA-9	Vega ContainerVessel PLC Ser 2006-1A Cl	F	08/10/2011	Paydown		702,076	702,076	347,612			354,464		354,464		702,076				29,287	02/10/2021	1FE
..92719U-AA-0	Vinacasa CLO Ltd Ser 2008-1A Cl A1 Mix C	F	07/14/2011	Paydown		3,869,529	3,869,529	3,815,240	3,845,379		24,151		24,151		3,869,529				49,618	10/14/2015	1FE
..961214-BN-2	Westpac Banking Corp Sr Nt 3.000% 08/0	F	09/01/2011	Morgan Stanley & Co Inc		18,398,340	18,000,000	17,917,200	17,923,538		10,733		10,733		17,934,271		464,069	464,069	591,000	08/04/2015	1FE
..983730-AA-0	XL Cap Fin PLC Nt 6.500% 01/15/12	F	09/02/2011	Wachovia Capital Markets Inc		6,095,280	6,000,000	6,320,562	6,062,557		(41,116)		(41,116)		6,021,440		73,840	73,840	447,417	01/15/2012	2FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 During Year	Maturity Date	NAIC Desig- nation or Market In- dicator (a)
..06573#-AC-1	Vitol Finance Ltd Sr Nt 6.700% 08/12/1	F	08/12/2011	Redemption 100.0000		1,200,000	1,200,000	1,200,000	1,200,000						1,200,000				80,400	08/12/2014	2
..G0032#-AB-7	Aberdeen Asset Management Nt 7.200% 07	F	07/07/2011	Call 100.0000		10,000,000	10,000,000	9,637,500	9,741,489		258,511		258,511		10,000,000				720,000	07/07/2016	2
..G1981@-AA-0	Cayman Turtle Farm Ltd Gtd Sr Nt 4.850	F	09/01/2011	Redemption 100.0000		275,964	275,964	275,964	275,964						275,964				10,038	03/01/2019	1
..G4551#-AC-8	Holcim Cap Corp Ltd Gtd Sr Nt 7.050% 0	F	08/28/2011	Maturity		11,000,000	11,000,000	11,722,920	11,113,358		(113,358)		(113,358)		11,000,000				775,500	08/28/2011	2
..N4345#-AA-5	Iberdrola Intl BV Sr Nt 5.140% 08/19/1	F	08/19/2011	Maturity		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				308,400	08/19/2011	1
3899999.	Bonds - Industrial and Miscellaneous (Unaffiliated)					549,871,555	554,144,103	539,245,885	456,153,811	258,428	4,326,705	2,906,978	1,678,155	(20,885)	539,303,112	26,363	8,758,590	8,784,953	20,890,691	XXX	XXX
..01365#-AC-7	Albuquerque Plaza Assoc 1st Mtg Nt 7.4		09/01/2011	Redemption 100.0000		258,343	258,343	258,343	258,343						258,343				12,751	07/01/2015	3
..03334@-AA-7	AnchoragePermit Ctr Bldg Ls Tr Cr Tenant		09/15/2011	Redemption 100.0000		21,501	21,501	21,645	21,601		(99)		(99)		21,501				909	02/15/2025	1
..03335#-AA-4	Anchorage Park Svc GSA Fin Tr 2003 Cr Te		09/15/2011	Various		117,178	117,178	119,704	118,888		(1,711)		(1,711)		117,178				4,709	07/15/2023	1
..05164#-AA-5	Aurora Health Care (Badger RE) Cr Tenant		09/15/2011	Various		78,324	78,324	76,007	76,791		1,532		1,532		78,324				3,652	12/15/2022	2
..05549@-AA-3	BJs Wholesale Club Inc Cr Ten Lease (HG		09/15/2011	Redemption 100.0000		55,817	55,817	56,356	56,183		(366)		(366)		55,817				2,587	05/15/2022	3
..08183*-AA-0	Benenson Parsippany LLC Cr Tenant Lease		09/10/2011	Redemption 100.0000		72,202	72,202	72,202	72,202						72,202				3,395	04/10/2016	1
..09082#-AA-6	Bird-Wal Inc Cr Tenant Lease 8.000% 08		09/15/2011	Redemption 100.0000		37,148	37,148	39,094	37,648		(500)		(500)		37,148				1,986	08/15/2013	1
..09536#-AA-8	Blue Cross and Blue Shield/NC Lease Obli		09/15/2011	Redemption 100.0000		118,228	118,228	118,523	118,373		(145)		(145)		118,228				5,599	10/15/2016	1
..10464#-AA-2	Bradshaw /Thomas L/ Cr Tenant Lease 8		09/15/2011	Redemption 100.0000		42,088	42,088	46,014	43,276		(1,188)		(1,188)		42,088				2,471	04/15/2014	1
..117017-AB-9	Brunswick & Glynn Co Dev Auth Lease Rev		08/15/2011	Redemption 100.0000		85,266	85,266	77,604	80,382		4,884		4,884		85,266				5,338	02/15/2023	1
..117017-AC-7	Brunswick & Glynn Co Dev Auth Lease Rev		07/15/2011	Various		124,839	124,839	124,839	124,839						124,839				7,465	01/15/2024	1
..12547#-AA-9	CHC Partners I LLC CTL Ser A Lease Rev-U		09/15/2011	Redemption 100.0000		139,917	139,917	139,917	139,917						139,917				5,132	11/15/2021	1
..12644*-AC-1	CTL Cap Tr 2002-3 Cr Tenant Lease 7.29		09/15/2011	Redemption 100.0000		35,112	35,112	35,112	35,112						35,112				1,707	12/15/2026	1
..12644@-AX-3	CTL Cap Tr Cr Tenant Lease 7.070% 08/1		08/15/2011	Redemption 100.0000		131,396	131,396	131,396	131,396						131,396				9,290	08/15/2021	1
..12644@-BF-1	CTL Cap Tr Everett Realty Cr Tenant Leas		09/15/2011	Redemption 100.0000		10,991	10,991	11,036	11,024		(33)		(33)		10,991				550	02/15/2027	3
..12644@-BQ-7	CTL Cap Tr Ser 2002-34 CI A 6.718% 07/		09/15/2011	Redemption 100.0000		19,350	19,350	19,200	19,245		105		105		19,350				867	07/15/2022	1
..12644@-BR-5	CTL Cap Tr Ser 2002-21 (Aurora Heathcare		09/15/2011	Redemption 100.0000		21,444	21,444	21,444	21,444						21,444				951	10/15/2022	2
..12644@-BS-3	CTL Cap Tr Cr Tenant Lease (Walgreens)		09/15/2011	Various		46,183	46,183	46,474	46,382		(199)		(199)		46,183				2,039	01/15/2023	1
..12644@-BV-6	CTL Cap Tr 2003-17 Cr Tenant Lease 5.5		09/20/2011	Redemption 100.0000		181,828	181,828	180,349	180,839		989		989		181,828				6,670	09/20/2022	1
..12644@-BW-4	CTL Cap Tr 2004-5 Cr Tenant Lease 5.44		09/15/2011	Redemption 100.0000		138,910	138,910	135,521	136,458		2,452		2,452		138,910				5,040	05/15/2024	1
..12644@-BX-2	CTL Cap Tr 2004-9 Cr Tenant Lease (Kohls		09/15/2011	Various		29,492	29,492	29,492	29,492						29,492				1,048	01/15/2025	2
..12644@-CA-1	CTL Cap Tr Ser 2004-17 (Texas Instrument		09/15/2011	Redemption 100.0000		266,030	266,030	261,669	262,116		3,914		3,914		266,030				9,691	01/15/2026	1
..12644@-CC-7	CTL Cap Tr Ser 2005-6 (Orange County)		09/05/2011	Various		273,634	273,634	273,634	273,634						273,634				10,731	04/05/2025	1
..12644@-CF-0	CTL Cap Tr Ser 2005-11(Walgreens Ang IN		09/19/2011	Redemption 100.0000		29,257	29,257	29,257	29,257						29,257				1,054	11/15/2029	1
..12644@-CG-8	CTL Cap Tr Ser 2005-12 (Lumberton NC)		09/15/2011	Various		33,299	33,299	33,299	33,299						33,299				1,199	07/15/2030	1
..12644@-CH-6	CTL Cap Tr Ser 2006-5 CI A1 2 Oklahoma		09/15/2011	Redemption 100.0000		312,046	312,046	312,046	312,046						312,046				12,508	10/15/2023	1
..12647@-AA-0	CTL Cap Tr Ser 2007-20 (Citizens Bk Ln)		09/15/2011	Redemption 100.0000		233,867	233,867	233,867	233,867						233,867				11,721	08/15/2016	1
..12665*-AA-9	CVS Caremark Wells Fargo Bk NW CTL 7.8		09/10/2011	Various		34,228	34,228	34,228	34,228						34,228				1,805	10/10/2031	2
..160841-AA-0	Charlotte Gateway Village LLC Cr Tenant		09/01/2011	Various		183,797	183,797	183,797	183,797						183,797				7,858	12/01/2016	1

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-ign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
..223889-AA-4	Cowperwood McAllen I LP Cr Tenant Lease		09/15/2011	Redemption 100.0000		15,348	15,348	15,255	15,283		.64		.64		15,348				.704	07/15/2022	1.....
..22410@-AA-4	Cox Enterprises Inc CTL 5.720% 06/30/2		09/30/2011	Redemption 100.0000		151,319	151,319	151,319	150,790		.529		.529		151,319				7,018	06/30/2027	2.....
..22947@-AA-6	CTL Cap Tr Ser 2010-14 (Walgreens) 6.3		09/15/2011	Redemption 100.0000		25,903	25,903	25,903	25,903						25,903				1,095	02/15/2034	1.....
..233244-AH-5	DOT Headquarters II L-B Fin Tr Mtg Secd		09/07/2011	Various		200,952	200,952	200,952	200,952						200,952				7,497	12/07/2021	1.....
..23568#-AA-0	Daly /Michael J/ Cr Tenant Lease 7.625		09/15/2011	Redemption 100.0000		34,388	34,388	35,530	34,704		(.315)		(.315)		34,388				1,749	11/15/2013	1.....
..29272#-AA-4	Energy Plaza Lease PassThru Tr Cr Tenant		08/14/2011	Redemption 100.0000		340,278	340,278	340,278	340,278						340,278				20,008	02/14/2014	1.....
..29272#-AB-2	Energy Plaza Lease PassThru Tr Cr Tenant		08/14/2011	Redemption 100.0000		40,104	40,104	40,104	40,104						40,104				2,659	02/14/2014	1.....
..34410#-AA-7	Flynn & Zinkan Realty Cr Tenant Lease		09/15/2011	Redemption 100.0000		35,404	35,404	38,459	36,249		(.846)		(.846)		35,404				1,919	11/15/2013	1.....
..36312K-AA-0	Gaithersburg Fin Tr Credit Tenant Lease		09/11/2011	Redemption 100.0000		117,986	117,986	125,861	120,620		(2,634)		(2,634)		117,986				5,581	04/11/2014	1.....
..52465#-BF-1	Legg Mason Mtg Cap Corp Ser 2001-CTL-25		09/10/2011	Various		188,888	188,888	204,836	197,883		(8,995)		(8,995)		188,888				7,726	04/10/2017	1.....
..52465#-BH-7	Legg Mason Mtg Cap Corp Ser 2002-CTL-12		09/10/2011	Various		68,738	68,738	77,784	73,404		(4,666)		(4,666)		68,738				3,132	04/10/2017	1.....
..52465#-BP-9	Legg Mason Mtg Cap Corp Ser 2003-CTL-21		09/01/2011	Redemption 100.0000		262,376	262,376	248,088	252,694		9,682		9,682		262,376				8,434	03/01/2023	1.....
..52467@-AA-3	Legg Mason Mtg Cap Corp CTL 7.400% 12/		09/15/2011	Redemption 100.0000		48,914	48,914	51,204	50,258		(1,344)		(1,344)		48,914				2,414	12/15/2021	1.....
..52467@-AH-8	Legg Mason Mtg Cap Corp CTL 7.750% 01/		09/15/2011	Redemption 100.0000		30,514	30,514	32,003	31,416		(.902)		(.902)		30,514				1,577	01/15/2021	4.....
..52467@-AW-5	Legg Mason Mtg Cap Corp Cr Tenant Lease		09/05/2011	Various		68,749	68,749	68,749	68,749						68,749				2,324	02/05/2013	2.....
..52467@-BC-8	Legg Mason Mtg Cap Corp Cr Tenant Lease		09/15/2011	Redemption 100.0000		88,685	88,685	99,124	94,375		(5,690)		(5,690)		88,685				4,851	11/15/2018	4.....
..63080#-AA-5	NARA Caves Lease Tr CTL 5.300% 09/15/2		09/15/2011	Redemption 100.0000		57,386	57,386	57,386	57,386						57,386				2,028	09/15/2028	1.....
..636516-AB-2	National Inst of Hlth Fishers Pl I Bldg		07/15/2011	Redemption 100.0000		31,031	31,031	31,031	31,031						31,031				2,172	01/15/2024	1.....
..63651P-AA-2	National Inst Health Twinbrook B Bldg Le		09/15/2011	Redemption 100.0000		115,482	115,482	117,685	116,791		(1,309)		(1,309)		115,482				4,490	01/15/2019	1.....
..636930-AA-7	NIH 5635 Fishers Place CTL 5.330% 03/1		09/15/2011	Various		307,068	307,068	307,068	307,068						307,068				10,915	03/15/2014	1.....
..68147*-AB-7	Olympia Development Cr Tenant Lease II		09/15/2011	Redemption 100.0000		40,153	40,153	41,948	40,544		(.391)		(.391)		40,153				2,096	02/15/2013	1.....
..70153@-AA-4	Parkway Bank & Tr Cr Tenant Lease 7.50		09/15/2011	Redemption 100.0000		37,894	37,894	38,803	38,182		(.288)		(.288)		37,894				1,896	06/15/2014	1.....
..71976*-AA-9	Pickering-Norvan Associates Cr Tenant Le		09/15/2011	Redemption 100.0000		32,330	32,330	34,560	33,085		(.755)		(.755)		32,330				1,693	11/15/2014	1.....
..74927#-AA-9	RB Investment Associates Cr Tenant Lease		09/15/2011	Redemption 100.0000		25,744	25,744	25,744	25,744						25,744				1,240	12/15/2028	1.....
..74975@-AA-2	RW James Inv Corp Cr Tenant Lease 8.12		09/10/2011	Redemption 100.0000		36,276	36,276	38,417	36,780		(.504)		(.504)		36,276				1,966	05/10/2013	1.....
..78402C-AA-1	SC Commercial Mtg Pass Through Ser 2003-		09/01/2011	Various		132,681	132,681	139,221	137,395		(4,715)		(4,715)		132,681				6,100	11/01/2026	1.....
..82454N-AA-6	Shiloh Texas Properties Ltd CTL 6.232%		08/15/2011	Various		236,881	236,881	251,060	246,463		(9,582)		(9,582)		236,881				14,762	02/15/2020	1.....
..82454N-AB-4	Shiloh Texas Properties Ltd CTL Ser B		08/15/2011	Various		62,512	62,512	62,512	62,512						62,512				3,282	02/15/2020	1.....
..85231C-AA-3	St Louis Fed Office Bldg Tr CTL Ser 2002		07/15/2011	Redemption 100.0000		84,857	84,857	84,857	84,857						84,857				5,864	01/15/2019	1.....
..85231C-AB-1	St Louis Fed Office Bldg Tr CTL Ser B		09/15/2011	Redemption 100.0000		80,944	80,944	80,944	80,944						80,944				2,846	01/13/2019	1.....
..89222*-AB-1	Townsend Norwalk LLC Credit Tenant Lease		09/30/2011	Redemption 100.0000		32,699	32,699	32,699	32,699						32,699				1,549	03/30/2021	2.....
..90216#-AA-5	Oakbrook Properties LLC CTL 8.620% 09/		09/15/2011	Various		43,969	43,969	43,969	43,969						43,969				2,527	09/15/2018	2.....
..91530#-AA-2	UPenn Building Lease Fin Trust CTL 5.6		09/15/2011	Various		78,364	78,364	78,364	78,364						78,364				2,957	10/15/2024	1.....
..91736#-AA-4	United States of America BIA Bldg Leas F		09/15/2011	Various		293,527	293,527	291,493	292,143		1,385		1,385		293,527				16,819	03/15/2024	1.....

STATEMENT AS OF SEPTEMBER 30, 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 Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date	NAIC Desig- nation or Market In- dicator (a)
91736#-AB-2	United States of America BIA Bldg Leas F		09/15/2011	Redemption 100.0000		38,620	38,620	38,620	38,620						38,620				2,317	03/15/2024	1
91737#-AA-3	United States Govt SS Ls FinTr Fed Ls-Bk		09/15/2011	Various		945,023	945,023	942,232	943,399		1,624		1,624		945,023				29,646	11/15/2018	1
91740#-AA-8	United States of America BIA-2 Alberquer		09/15/2011	Redemption 100.0000		225,519	225,519	225,519	225,519						225,519				8,663	10/15/2025	1
91740#-AC-4	United States of America BIA-2 Alberquer		07/15/2011	Redemption 100.0000		174,668	174,668	174,668	174,668						174,668				5,869	07/15/2011	1
91741#-AA-9	US Govt Ft Collins Tr CTL APHIS Lease		09/15/2011	Redemption 100.0000		126,388	126,388	126,388	126,388						126,388				4,552	12/15/2026	1
92851#-AA-3	Vivendi SPC Tr Cr Tenant Lease 6.630%		09/15/2011	Redemption 100.0000		33,859	33,859	33,859	33,859						33,859				1,497	04/15/2022	2
92933#-AA-3	WRG III LP Cr Tenant Lease 7.295% 01/1		09/15/2011	Redemption 100.0000		38,633	38,633	39,242	38,809		(176)		(176)		38,633				1,880	01/15/2014	1
94978#-AT-4	Wells Fargo Bank Northwest NA Cr Tenant		09/01/2011	Redemption 100.0000		10,603	10,603	10,603	10,603						10,603				470	08/01/2027	1
94978#-AU-1	Wells Fargo Bank Northwest NA MWRA Lease		09/15/2011	Redemption 100.0000		65,007	65,007	68,062	67,468		(2,461)		(2,461)		65,007				3,200	05/15/2032	1
94978#-AX-5	Wells Fargo Bank Northwest NA Cr Tenant		09/10/2011	Redemption 100.0000		18,001	18,001	18,001	18,001						18,001				797	10/10/2024	2
94978#-BC-0	Wells Fargo Bank Northwest NA Cr Tenant		09/01/2011	Redemption 100.0000		93,827	93,827	93,827	93,827						93,827				4,139	11/01/2022	3
96928#-AC-7	William Blair CTL PTC Ser 2004-1 7.660		09/25/2011	Various		194,507	194,507	219,932	212,402		(17,895)		(17,895)		194,507				10,823	01/25/2023	4
96928#-EA-1	William Blair CTL PTC Ser 2011-G 6.410		09/15/2011	Redemption 100.0000		23,066	23,066	23,066							23,066				440	01/15/2032	5*
98881#-AA-4	ZC Specialty Ins Co Cr Tenant Lease Ser		07/25/2011	Redemption 100.0000		126,759	126,759	126,759	126,759						126,759				9,302	12/23/2022	2
4199999.	Bonds - Credit Tenant Loans					8,694,539	8,694,539	8,776,057	8,712,020		(40,549)		(40,549)		8,694,539				388,208	XXX	XXX
12518T-AA-4	C10 Capital SPV Ltd Fix to Float Nt 6	F	08/26/2011	Morgan/JP/Securities - Bonds		1,560,000	3,000,000	1,521,000	1,521,000						1,521,000		39,000	39,000	132,800	01/31/2049	1FE
12526Y-AA-3	Cemex SAB C5 Cap SPV Ltd Fix to Float Bd	F	08/26/2011	Morgan/JP/Securities - Bonds		1,040,000	2,000,000	919,600	919,600						919,600		120,400	120,400	82,613	12/31/2049	1FE
4899999.	Bonds - Hybrid Securities					2,600,000	5,000,000	2,440,600	2,440,600						2,440,600		159,400	159,400	215,413	XXX	XXX
8399997.	Total - Bonds - Part 4					641,196,231	647,308,289	631,323,117	547,383,345	258,428	3,468,334	2,906,978	819,784	(20,885)	629,904,882	26,363	9,481,495	9,507,858	27,105,860	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					641,196,231	647,308,289	631,323,117	547,383,345	258,428	3,468,334	2,906,978	819,784	(20,885)	629,904,882	26,363	9,481,495	9,507,858	27,105,860	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
004325-20-5	Acclaim Entertainment Inc Com		08/29/2011	Direct		78.000															U
9099999.	Common Stocks - Industrial and Miscellaneous (Unaffiliated)						XXX													XXX	XXX
9799997.	Total - Common Stocks - Part 4						XXX													XXX	XXX
9799998.	Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999.	Total - Common Stocks						XXX													XXX	XXX
9899999.	Total - Preferred and Common Stocks						XXX													XXX	XXX
9999999.	Totals					641,196,231	XXX	631,323,117	547,383,345	258,428	3,468,334	2,906,978	819,784	(20,885)	629,904,882	26,363	9,481,495	9,507,858	27,105,860	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues.....1

STATEMENT AS OF SEPTEMBER 30, 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/ 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)
0079999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
S&P500 Index CALL Spread Options	Equity Indexed Annuity	N/A	Equity/Index	BNP Paribas	01/20/2011	12/30/2011		3,090,157	1170.52 -		187,007		105,793		105,793	(81,214)				187,007		003
S&P500 Index CALL Spread Options	Equity Indexed Annuity	N/A	Equity/Index	BNP Paribas	01/20/2011	12/30/2011		40,660,678	1282.76 -		1,320,712		495,028		495,028	(825,684)				1,320,712		003
S&P500 Index CALL Spread Options	Equity Indexed Annuity	N/A	Equity/Index	BNP Paribas	04/29/2011	03/30/2012		2,299,396	1330.49 -		73,488		24,523		24,523	(48,965)				73,488		003
S&P500 Index CALL Spread Options	Equity Indexed Annuity	N/A	Equity/Index	BNP Paribas	04/29/2011	03/30/2012		1,795,337	1309.27 -		113,631		38,786		38,786	(74,845)				113,631		003
S&P500 Index CALL Spread Options	Equity Indexed Annuity	N/A	Equity/Index	BNP Paribas	04/29/2011	03/30/2012		36,784,512	1370.06 -		1,411,338		414,761		414,761	(996,577)				1,411,338		003
S&P500 Index CALL Spread Options	Equity Indexed Annuity	N/A	Equity/Index	UBS AG	07/25/2011	06/29/2012		2,172,326	1325.83 -		67,622		29,342		29,342	(38,280)				67,622		003
S&P500 Index CALL Spread Options	Equity Indexed Annuity	N/A	Equity/Index	UBS AG	07/25/2011	06/29/2012		2,114,624	1404.80 -		134,082		59,197		59,197	(74,885)				134,082		003
S&P500 Index CALL Spread Options	Equity Indexed Annuity	N/A	Equity/Index	UBS AG	07/25/2011	06/29/2012		38,721,718	1312.62 -		1,412,082		596,010		596,010	(816,072)				1,412,082		003
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants											4,719,962		1,763,440	XXX	1,763,440	(2,956,522)				4,719,962	XXX	XXX
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Barclays Bank PLC	02/02/2010	12/31/2013		48,325,755	1133.19	3,219,975			2,513,163		2,513,163	916,111				3,219,975		003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Barclays Bank PLC	02/02/2010	12/31/2013		68,637,450	1057.08	3,170,178			2,332,253		2,332,253	911,679				3,170,178		003
Equity Basket Options PUT - Capital Appreciation Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Barclays Bank PLC	02/02/2010	12/31/2015		11,651,661	1135.85	1,374,535			1,491,207		1,491,207	537,770				1,374,535		003
Equity Basket Options PUT - Capital Appreciation Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Barclays Bank PLC	02/02/2010	12/31/2015		16,820,430	1021.74	1,432,956			1,524,960		1,524,960	562,105				1,432,956		003
Equity Basket Options PUT - Sellback Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPM Chase Bk	12/16/2010	12/30/2011		40,005,880	707.93	14,463,398			17,219,265		17,219,265	16,697,358				14,463,398		003
Equity Basket Options PUT - Sellback Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPM Chase Bk	12/16/2010	12/30/2011		15,319,427	1,557.46	1,970,562			2,346,034		2,346,034	2,346,034				1,970,562		003
Equity Basket Options PUT - Sellback Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPM Chase Bk	12/16/2010	12/30/2011		112,440,520	1,840.62	5,146,018			6,126,545		6,126,545	6,126,545				5,146,018		003
Equity Basket Options PUT - Sellback Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	12/16/2010	12/30/2011		40,005,880	707.93	14,474,351			17,360,107		17,360,107	16,713,682				14,474,351		003
Equity Basket Options PUT - Sellback Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	12/16/2010	12/30/2011		15,319,427	1,557.45	1,972,054			2,365,223		2,365,223	2,365,223				1,972,054		003
Equity Basket Options PUT - Sellback Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	12/16/2010	12/30/2011		112,440,520	1,840.62	5,149,915			6,176,656		6,176,656	6,176,656				5,149,915		003
Equity Basket Options PUT - Sellback Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp	01/12/2011	01/31/2012		224,880,660	725.04	2,463,553			36,593,588		36,593,588	34,130,035				2,463,553		003
Equity Basket Options PUT - Sellback Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp	01/12/2011	01/31/2012		30,637,952	1,595.08	7,362,254			4,985,499		4,985,499	(2,376,755)				7,362,254		003
Equity Basket Options PUT - Sellback Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp	01/12/2011	01/31/2012		80,012,001	1,885.09	32,297,582			13,019,850		13,019,850	(19,277,732)				32,297,582		003
Equity Basket Options PUT - Asian Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPM Chase Bk	03/15/2011	03/31/2016		56,152,700	1,054.22	3,860,500			5,463,426		5,463,426	1,602,926				3,860,500		003
Equity Basket Options PUT - Asian Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPM Chase Bk	03/15/2011	03/31/2016		8,422,905	1,355.43	1,149,525			1,622,767		1,622,767	473,242				1,149,525		003
Equity Basket Options PUT - Asian Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPM Chase Bk	03/15/2011	03/31/2016		11,230,540	1,656.63	2,603,900			3,650,114		3,650,114	1,046,214				2,603,900		003
Equity Basket Options PUT - Asian Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPM Chase Bk	03/15/2011	03/31/2016		11,230,540	1,957.84	3,996,200			5,473,325		5,473,325	1,477,125				3,996,200		003
Equity Basket Options PUT - Asian Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPM Chase Bk	03/15/2011	03/31/2016		14,038,175	2,259.05	7,078,500			9,385,613		9,385,613	2,307,113				7,078,500		003
Structured Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	04/04/2011	03/31/2021		720,000,000	Various	23,529,639			55,049,393		55,049,393	31,519,754				23,529,639		003
Structured Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp	04/27/2011	03/31/2021		858,360,983	Various	13,628,802			74,479,394		74,479,394	60,850,592				13,628,802		003

STATEMENT AS OF SEPTEMBER 30, 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)
Structured Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp	05/13/2011	03/31/2021		498,000,000	Various		12,141,961		68,214,065		68,214,065	56,072,104				12,141,961	003	
Structured Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Citibank NA	06/02/2011	03/31/2021		392,813,613	Various		4,228,307		82,109,975		82,109,975	77,881,668				4,228,307	003	
Structured Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs Group	06/22/2011	03/31/2021		132,901,548	Various		4,684,979		36,028,724		36,028,724	31,343,746				4,684,979	003	
Structured Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Citibank NA	06/22/2011	03/31/2021		132,901,548	Various		4,610,839		34,596,986		34,596,986	29,986,147				4,610,839	003	
Structured Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	07/19/2011	06/30/2021		218,530,110	Various		9,191,959		41,276,532		41,276,532	32,084,573				9,191,959	003	
Structured Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Citibank NA	07/19/2011	06/30/2021		218,530,110	Various		9,184,831		40,445,130		40,445,130	31,260,299				9,184,831	003	
Structured Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs Group	08/17/2011	06/30/2021		411,779,326	Various		31,743,840		52,887,692		52,887,692	21,143,852				31,743,840	003	
Structured Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Citibank NA	08/31/2011	06/30/2021		559,505,189	Various		50,559,502		62,591,055		62,591,055	12,031,553				50,559,502	003	
Structured Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPM Chase Bk	09/09/2011	06/30/2021		169,154,517	Various		39,940,499		39,285,616		39,285,616	(654,883)				39,940,499	003	
Equity Basket Options PUT - Sellback Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	UBS AG	09/21/2011	06/30/2021		169,154,517	Various		43,579,969		43,328,382		43,328,382	(251,587)				43,579,969	003	
Equity Basket Options PUT - Sellback Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	UBS AG	09/21/2011	06/30/2021		74,998,750	Various		19,322,234		18,670,392		18,670,392	(651,843)				19,322,234	003	
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/15/2004	12/31/2013		1,303,181	1080.79198	71,069			215,671		215,671	64,966				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		2,136,890	713.949039	38,997			128,383		128,383	41,204				38,997	003	
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	01/15/2004	12/31/2013		2,218,378	728.84	53,340			91,355		91,355	31,931				53,340	003	
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	01/15/2004	12/31/2013		1,100,073	908.65	42,728			80,491		80,491	27,249				42,728	003	
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	01/15/2004	12/31/2013		1,099,218	1144.35	73,212			150,435		150,435	50,623				73,212	003	
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	01/15/2004	12/31/2013		817,345	1206.39	62,790			129,702		129,702	43,473				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		2,438,323	1182.7865	180,405			514,745		514,745	151,300				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		1,287,367	1274.22	134,036			248,078		248,078	82,255				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		2,587,380	1221.88	246,101			447,757		447,757	147,730				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		3,282,618	998.02	205,933			330,853		330,853	111,524				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		4,697,566	796.04	192,735			265,014		265,014	87,865				192,735	003	
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	04/16/2004	03/31/2014		2,714,039	769.27	103,840			208,688		208,688	65,781				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		919,844	769.27	35,193			70,727		70,727	22,297				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		1,873,202	1148.97	167,675			379,101		379,101	111,762				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		632,464	1148.97	56,613			127,999		127,999	37,735				56,613	003	
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2014		2,564,367	782.51	101,508			148,319		148,319	49,310				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		2,980,765	981.05	182,661			306,135		306,135	101,743				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		2,744,981	1173.94	245,269			444,852		444,852	146,629				245,269	003	
Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2014		2,651,925	1253.72	273,589			509,962		509,962	168,442				273,589	003	

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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)
S&P500 Index PUT Options ..	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	JPM Chase Bk	07/09/2004 ..	06/30/2014 ..		1,287,488	810.27	57,811			118,928		118,928	37,056				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 ..		2,132,862	1118.22	188,496			419,599		419,599	124,102				188,496		003
Equity Basket Options PUT Options ..	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	JPM Chase Bk	07/09/2004 ..	06/30/2014 ..		336,264	782.51	13,311			19,488		19,488	6,480				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 ..		47,144	981.05	2,889			4,837		4,837	1,604				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 ..		461,680	1173.94	41,252			74,669		74,669	24,867				41,252		003
S&P500 Index PUT Options ..	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	JPM Chase Bk	07/09/2004 ..	06/30/2014 ..		70,533	810.27	3,167			6,515		6,515	2,030				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 ..		92,222	1118.22	8,151			18,143		18,143	5,366				8,151		003
Equity Basket Options PUT Options ..	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	JPM Chase Bk	10/12/2004 ..	09/30/2014 ..		1,878,151	789.32	85,353			119,136		119,136	38,967				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 ..		2,141,943	989.596	147,607			234,119		234,119	78,027				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 ..		1,809,806	1238.049	196,010			348,908		348,908	114,343				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 ..		2,071,836	1167.71	198,536			344,343		344,343	112,073				198,536		003
S&P500 Index PUT Options ..	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	JPM Chase Bk	10/12/2004 ..	09/30/2014 ..		1,290,418	816.83	65,694			128,715		128,715	39,992				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 ..		2,112,633	1065.8	189,166			385,232		385,232	114,866				189,166		003
Equity Basket Options PUT Options ..	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	JPM Chase Bk	10/12/2004 ..	09/30/2014 ..		106,204	789.32	4,867			6,649		6,649	2,200				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 ..		31,027	989.596	2,156			3,427		3,427	1,119				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 ..		133,356	1167.71	12,887			22,082		22,082	7,379				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 ..		16,822	1238.049	1,838			3,239		3,239	1,058				1,838		003
S&P500 Index PUT Options ..	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	JPM Chase Bk	10/12/2004 ..	09/30/2014 ..		46,252	816.83	2,374			4,614		4,614	1,434				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 ..		60,814	1065.8	5,491			11,089		11,089	3,306				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 ..		4,092,276	1000.04	232,484			62,192		62,192	(7,347)				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 ..		5,986,883	1155.531	473,968			228,913		228,913	28,044				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 ..		5,659,892	1206.905	497,830			285,016		285,016	49,196				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 ..		4,094,742	837.534	184,507			318,321		318,321	104,442				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 ..		2,449,288	1050.042	163,882			323,875		323,875	109,186				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 ..		2,149,756	1259.937	204,730			445,577		445,577	146,889				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 ..		2,197,592	1313.842	228,059			507,764		507,764	165,802				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 ..		1,964,337	890.918	104,597			37,789		37,789	(5,573)				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 ..		7,845,775	1100.851	703,962			488,551		488,551	63,473				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 ..		3,034,627	855.281	175,436			351,124		351,124	107,133				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 ..		2,482,675	1157.517	265,810			566,864		566,864	164,636				265,810		003

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Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/12/2005	12/30/2011		964,201	1000.04	54,777			14,328		14,328	(2,187)				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		2,218,730	1155.531	175,651			84,086		84,086	10,088				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		1,070,418	837.534	48,232			82,617		82,617	26,932				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		34,525	1050.042	2,310			4,599		4,599	1,552				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		35,506	1259.937	3,381			7,405		7,405	2,428				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		480,742	1313.842	49,890			111,125		111,125	36,579				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		105,965	1206.905	9,320			5,355		5,355	899				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		137,004	890.918	7,295			2,636		2,636	(388)				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		426,738	1100.851	38,289			26,573		26,573	3,452				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		74,380	855.281	4,300			8,606		8,606	2,626				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		50,654	1157.517	5,423			11,566		11,566	3,359				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		5,571,112	1104.35	444,489			489,105		489,105	116,358				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		1,735,598	1160.88	159,306			408,307		408,307	112,249				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		1,447,086	879.69	66,956			48,825		48,825	7,229				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		2,136,121	844.5	104,180			252,891		252,891	75,869				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		917,582	1104.35	73,209			80,557		80,557	19,165				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		89,382	1160.88	8,204			21,028		21,028	5,781				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		304,352	879.69	14,082			10,269		10,269	1,520				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		148,216	844.5	7,229			17,547		17,547	5,264				7,229		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	04/11/2005	03/30/2012		7,851,106	1172.5	609,398			505,052		505,052	141,563				609,398		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	04/11/2005	03/31/2015		2,193,025	1366.6	259,062			571,737		571,737	185,947				259,062		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	04/11/2005	03/31/2015		2,527,704	1289.1	264,123			570,922		570,922	186,929				264,123		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	04/11/2005	03/31/2015		2,468,569	1056.5	171,714			345,568		345,568	116,057				171,714		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	04/11/2005	03/31/2015		4,576,037	842.7	205,090			374,412		374,412	122,777				205,090		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	04/11/2005	03/30/2012		5,549,876	1235.6	491,562			462,110		462,110	143,048				491,562		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	04/11/2005	03/30/2012		4,734,569	1006.2	253,024			142,488		142,488	27,421				253,024		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	04/11/2005	03/30/2012		523,407	1172.5	40,627			33,694		33,694	9,140				40,627		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	04/11/2005	03/31/2015		12,582	1366.6	1,486			3,275		3,275	1,080				1,486		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	04/11/2005	03/31/2015		21,389	1289.1	2,235			4,835		4,835	1,587				2,235		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	04/11/2005	03/31/2015		20,131	1056.5	1,400			2,818		2,818	934				1,400		003

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Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	04/11/2005	03/31/2015		18,873	842.7	846			1,559		1,559	516				846		003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	04/11/2005	03/30/2012		210,118	1006.2	11,229			6,446		6,446	1,372				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		6,086,419	1026.83	376,750			282,096		282,096	73,331				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		9,948,697	1183.35	855,707			827,561		827,561	257,814				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		7,255,843	1242.93	702,463			742,780		742,780	241,765				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		6,274,115	859.97	340,868			573,777		573,777	191,246				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		3,342,143	1078.17	272,987			506,709		506,709	167,001				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		3,279,384	1324.04	398,103			809,211		809,211	265,607				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		2,898,719	1376.98	380,863			784,699		784,699	258,132				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		1,531,264	898.4	81,410			75,730		75,730	18,851				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		6,205,160	1042.89	466,933			528,373		528,373	142,343				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		2,609,869	862.47	159,671			332,942		332,942	99,603				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		2,228,320	1130.47	230,815			507,442		507,442	146,263				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		2,828,550	1221.74	396,050			780,537		780,537	215,786				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		3,391,997	854.88	240,260			445,080		445,080	134,428				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		4,427,246	1113.59	462,986			550,401		550,401	151,538				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		1,128,026	890.5	70,488			67,269		67,269	17,970				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		6,947,725	1316.58	790,253			1,027,980		1,027,980	347,304				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		5,914,751	1045.67	413,735			365,872		365,872	109,319				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		9,495,560	1239.19	937,941			1,111,936		1,111,936	366,038				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		3,046,078	1097.96	245,320			495,679		495,679	166,120				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		6,089,640	875.75	337,203			594,677		594,677	194,706				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		3,248,647	1380.62	406,407			898,584		898,584	295,187				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		2,638,424	1463.03	375,782			837,846		837,846	273,939				375,782		003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	02/28/2006	03/28/2013		9,189,850	1310.81	963,011			1,882,369		1,882,369	558,134				963,011		003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	02/28/2006	06/28/2013		17,471,239	1301.63	1,831,526			3,572,763		3,572,763	1,069,058				1,831,526		003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	02/28/2006	03/28/2013		10,858,809	1271.02	1,045,412			1,972,446		1,972,446	597,732				1,045,412		003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	05/26/2006	09/30/2013		28,456,852	1347.13	2,606,740			6,751,016		6,751,016	1,978,739				2,606,740		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 (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)
S&P500 Index PUT Options ..	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	JPM Chase Bk	07/27/2006 ..	06/30/2013 ..	.....	4,129,027	1113.68	371,687 .....	.....	.....	659,684 .....	.....	659,684	196,987 .....	.....	.....	.....	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 ..	.....	2,010,816	1264.39	263,778 .....	.....	.....	623,598 .....	.....	623,598	172,919 .....	.....	.....	.....	263,778 .....	.....	003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	JPM Chase Bk	07/27/2006 ..	06/30/2013 ..	.....	527,572	1413.3	57,897 .....	.....	.....	121,321 .....	.....	121,321	39,205 .....	.....	.....	.....	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 ..	.....	1,429,304	1609.32	218,828 .....	.....	.....	581,363 .....	.....	581,363	188,636 .....	.....	.....	.....	218,828 .....	.....	003
Equity Basket Options PUT - Moderate Options	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	JPM Chase Bk	07/27/2006 ..	06/30/2013 ..	.....	15,521,009	1274.76	934,840 .....	.....	.....	1,989,158 .....	.....	1,989,158	588,797 .....	.....	.....	.....	934,840 .....	.....	003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	JPM Chase Bk	07/27/2006 ..	06/30/2013 ..	.....	16,507,771	1323.64	1,686,563 .....	.....	.....	3,606,726 .....	.....	3,606,726	1,059,818 .....	.....	.....	.....	1,686,563 .....	.....	003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	JPM Chase Bk	07/27/2006 ..	06/30/2016 ..	.....	3,110,860	1425.95	344,920 .....	.....	.....	948,356 .....	.....	948,356	305,544 .....	.....	.....	.....	344,920 .....	.....	003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	JPM Chase Bk	08/30/2006 ..	12/30/2013 ..	.....	24,315,938	1436.1	2,616,087 .....	.....	.....	7,270,572 .....	.....	7,270,572	2,045,909 .....	.....	.....	.....	2,616,087 .....	.....	003
Equity Basket Options PUT - Moderate Options	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	JPM Chase Bk	08/30/2006 ..	12/30/2011 ..	.....	71,497,145	1316.37	4,292,072 .....	.....	.....	8,426,782 .....	.....	8,426,782	2,432,050 .....	.....	.....	.....	4,292,072 .....	.....	003
S&P500 Index PUT Options ..	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	Deutsche Bank AG	10/16/2006 ..	09/30/2013 ..	.....	3,420,396	1102.61	219,258 .....	.....	.....	562,094 .....	.....	562,094	155,079 .....	.....	.....	.....	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 ..	.....	1,827,888	1259.31	197,039 .....	.....	.....	570,682 .....	.....	570,682	159,910 .....	.....	.....	.....	197,039 .....	.....	003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	Deutsche Bank AG	10/16/2006 ..	09/30/2013 ..	.....	617,973	1426.39	60,408 .....	.....	.....	151,918 .....	.....	151,918	49,183 .....	.....	.....	.....	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 ..	.....	1,472,070	1633.25	206,599 .....	.....	.....	621,005 .....	.....	621,005	202,450 .....	.....	.....	.....	206,599 .....	.....	003
Equity Basket Options PUT - Moderate Options	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	Deutsche Bank AG	10/16/2006 ..	09/30/2013 ..	.....	14,188,510	1279.85	732,551 .....	.....	.....	1,909,625 .....	.....	1,909,625	580,115 .....	.....	.....	.....	732,551 .....	.....	003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	Deutsche Bank AG	10/16/2006 ..	09/30/2013 ..	.....	9,561,682	1280.57	764,472 .....	.....	.....	1,889,892 .....	.....	1,889,892	576,461 .....	.....	.....	.....	764,472 .....	.....	003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	Deutsche Bank AG	10/16/2006 ..	09/30/2016 ..	.....	1,871,008	1440.1	189,774 .....	.....	.....	584,335 .....	.....	584,335	189,187 .....	.....	.....	.....	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 ..	.....	2,029,801	1071.6	84,714 .....	.....	.....	107,937 .....	.....	107,937	10,508 .....	.....	.....	.....	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 ..	.....	3,517,325	1204.85	272,390 .....	.....	.....	775,188 .....	.....	775,188	226,572 .....	.....	.....	.....	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 ..	.....	1,373,849	1354.75	166,355 .....	.....	.....	500,560 .....	.....	500,560	136,961 .....	.....	.....	.....	166,355 .....	.....	003
Equity Basket Options PUT - Moderate Conservative Options	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	JPM Chase Bk	01/23/2007 ..	12/30/2011 ..	.....	5,120,488	1265.99	128,201 .....	.....	.....	206,953 .....	.....	206,953	29,030 .....	.....	.....	.....	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 ..	.....	723,648	1724.98	112,033 .....	.....	.....	344,165 .....	.....	344,165	111,307 .....	.....	.....	.....	112,033 .....	.....	003
Equity Basket Options PUT - Moderate Options	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	JPM Chase Bk	01/23/2007 ..	12/30/2011 ..	.....	53,438,293	1279.97	2,582,135 .....	.....	.....	4,911,324 .....	.....	4,911,324	1,390,856 .....	.....	.....	.....	2,582,135 .....	.....	003
Equity Basket Options PUT - Moderate Options	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	JPM Chase Bk	01/23/2007 ..	12/30/2013 ..	.....	14,987,430	1355.3	819,981 .....	.....	.....	2,674,532 .....	.....	2,674,532	769,802 .....	.....	.....	.....	819,981 .....	.....	003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	JPM Chase Bk	01/23/2007 ..	12/30/2011 ..	.....	2,869,504	1126.43	117,406 .....	.....	.....	150,636 .....	.....	150,636	35,371 .....	.....	.....	.....	117,406 .....	.....	003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	JPM Chase Bk	01/23/2007 ..	12/30/2013 ..	.....	16,160,230	1369.19	1,340,530 .....	.....	.....	4,122,443 .....	.....	4,122,443	1,206,112 .....	.....	.....	.....	1,340,530 .....	.....	003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	JPM Chase Bk	01/23/2007 ..	12/30/2016 ..		2,331,134	1523.33	241,592			836,755		836,755	266,493				241,592		003

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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 (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)
S&P500 Index PUT Options ..	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	Morgan Intl	05/04/2007 ..	03/31/2012 ..		2,143,079	1133.66	97,719			210,614		210,614	52,061				97,719		003
S&P500 Index PUT Options ..	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	Morgan Intl	05/04/2007 ..	03/31/2014 ..		2,843,688	1245.76	222,283			712,454		712,454	208,602				222,283		003
S&P500 Index PUT Options ..	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	Morgan Intl	05/04/2007 ..	03/31/2017 ..		1,651,817	1468.96	220,949			722,608		722,608	202,035				220,949		003
Equity Basket Options PUT - Moderate Conservative Options	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	Morgan Intl	05/04/2007 ..	03/31/2012 ..		4,146,835	1302.06	93,738			278,840		278,840	55,705				93,738		003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	Morgan Intl	05/04/2007 ..	03/31/2012 ..		35,705,595	1328.38	1,231,515			3,798,055		3,798,055	934,005				1,231,515		003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	Morgan Intl	05/04/2007 ..	03/31/2014 ..		846,666	1371.2	30,890			132,822		132,822	38,658				30,890		003
Equity Basket Options PUT - Moderate Options	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	Morgan Intl	05/04/2007 ..	03/31/2012 ..		50,110,532	1341.02	2,286,018			7,065,002		7,065,002	1,942,167				2,286,018		003
Equity Basket Options PUT - Moderate Options	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	Morgan Intl	05/04/2007 ..	03/31/2014 ..		13,585,732	1394.66	858,414			2,768,924		2,768,924	792,107				858,414		003
Equity Basket Options PUT - Capital Appreciation Options	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	Morgan Intl	05/04/2007 ..	03/31/2014 ..		17,071,982	1434.45	1,179,480			4,489,010		4,489,010	1,269,553				1,179,480		003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	Morgan Intl	05/04/2007 ..	03/31/2012 ..		2,959,113	1182.44	112,325			283,334		283,334	90,279				112,325		003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	Morgan Intl	05/04/2007 ..	03/31/2014 ..		17,758,606	1452.13	1,503,954			5,551,638		5,551,638	1,559,566				1,503,954		003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	Morgan Intl	05/04/2007 ..	03/31/2017 ..		2,161,025	1606.56	324,369			879,199		879,199	280,058				324,369		003
Equity Basket Options PUT - Capital Appreciation Options	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	Morgan Intl	06/19/2007 ..	03/31/2014 ..		2,312,800	1434.45	145,754			613,054		613,054	177,921				145,754		003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	Morgan Intl	06/19/2007 ..	06/30/2012 ..		4,821,241	1328.38	155,280			530,328		530,328	125,552				155,280		003
Equity Basket Options PUT - Moderate Conservative Options	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	Citibank NA	07/26/2007 ..	06/30/2012 ..		4,237,871	1341.11	161,624			398,064		398,064	72,068				161,624		003
S&P500 Index PUT Options ..	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	Citibank NA	07/26/2007 ..	06/30/2012 ..		1,086,412	1175.35	94,796			136,217		136,217	38,678				94,796		003
S&P500 Index PUT Options ..	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	Citibank NA	07/26/2007 ..	06/30/2014 ..		2,499,680	1295.05	321,589			686,306		686,306	196,233				321,589		003
S&P500 Index PUT Options ..	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	Citibank NA	07/26/2007 ..	06/30/2017 ..		1,798,698	1548.91	352,136			850,416		850,416	244,523				352,136		003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	Citibank NA	07/26/2007 ..	06/30/2012 ..		79,055,622	1368.28	4,292,018			10,773,984		10,773,984	2,373,947				4,292,018		003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	Citibank NA	07/26/2007 ..	06/30/2014 ..		5,768,280	1426.5	289,157			1,099,949		1,099,949	313,787				289,157		003
Equity Basket Options PUT - Moderate Options	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	Citibank NA	07/26/2007 ..	06/30/2014 ..		18,256,257	1452.4	1,274,671			4,404,824		4,404,824	1,236,416				1,274,671		003
Equity Basket Options PUT - Capital Appreciation Options	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	Citibank NA	07/26/2007 ..	06/30/2014 ..		48,287,623	1490.87	4,465,690			14,578,550		14,578,550	4,028,370				4,465,690		003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	Citibank NA	07/26/2007 ..	06/30/2012 ..		1,513,068	1230.92	97,309			200,945		200,945	62,187				97,309		003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	Citibank NA	07/26/2007 ..	06/30/2014 ..		1,054,334	1524.25	123,935			385,020		385,020	105,662				123,935		003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit ..	N/A	Equity/Index.	Citibank NA	07/26/2007 ..	06/30/2014 ..		2,179,691	1395.88	195,822			606,106		606,106	179,322				195,822		003

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SCHEDULE DB - PART A - SECTION 1

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Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	07/26/2007	06/30/2017		2,522,806	1691.86	312,565			1,154,949		1,154,949	363,912				312,565		003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	11/05/2007	09/28/2012		46,453,182	1379.69	3,460,297			6,895,030		6,895,030	1,518,573				3,460,297		003
Equity Basket Options PUT - Capital Appreciation Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	11/05/2007	09/30/2014		29,377,475	1496.18	3,517,997			8,995,165		8,995,165	2,552,700				3,517,997		003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	01/30/2008	12/31/2012		31,085,559	1405.96	3,674,943			5,275,572		5,275,572	1,149,738				3,674,943		003
Equity Basket Options PUT - Capital Appreciation Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	01/30/2008	12/31/2014		24,159,379	1530.14	4,322,076			7,952,189		7,952,189	2,265,660				4,322,076		003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Merrill Intl	04/07/2008	03/28/2013		40,793,144	1364.97	4,415,021			5,929,415		5,929,415	1,440,930				4,415,021		003
Equity Basket Options PUT - Moderate Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Merrill Intl	04/07/2008	03/31/2015		10,875,397	1427.25	1,433,337			2,464,123		2,464,123	777,968				1,433,337		003
Equity Basket Options PUT - Capital Appreciation Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Merrill Intl	04/07/2008	03/31/2015		17,470,824	1438.08	2,718,176			4,711,540		4,711,540	1,450,924				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	1233.18	14,450,000			26,496,276		26,496,276	9,492,073				14,450,000		003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	05/08/2008	06/28/2013		14,325,687	1363.97	1,292,733			2,109,409		2,109,409	535,886				1,292,733		003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	12/16/2010	06/28/2013		15,317,533	1393.65	1,464,532			2,535,854		2,535,854	619,536				1,464,532		003
Equity Basket Options PUT - Capital Appreciation Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Barclays Bank PLC	12/16/2010	06/30/2015		3,997,170	1492.19	586,408			1,213,501		1,213,501	371,443				586,408		003
Equity Basket Options PUT - Capital Appreciation Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	05/08/2008	06/30/2015		6,539,811	1437.3	908,205			1,762,895		1,762,895	553,166				908,205		003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	05/16/2008	03/31/2015		7,034,229	1386.28	554,193			1,183,493		1,183,493	395,095				554,193		003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	05/16/2008	03/31/2015		4,811,511	1445.81	446,030			970,085		970,085	306,486				446,030		003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	05/16/2008	03/31/2013		12,242,408	1413.45	1,208,715			2,163,454		2,163,454	488,134				1,208,715		003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	05/16/2008	03/31/2013		29,272,153	1322.36	2,145,894			3,529,331		3,529,331	927,977				2,145,894		003
Equity Basket Options PUT - Capital Appreciation Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	05/16/2008	03/31/2015		17,840,885	1428.01	2,362,610			4,705,852		4,705,852	1,460,328				2,362,610		003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/15/2008	06/28/2013		14,577,477	1414.46	1,940,001			2,605,245		2,605,245	614,348				1,940,001		003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/15/2008	06/28/2013		10,664,027	1357.53	1,204,362			1,530,151		1,530,151	392,482				1,204,362		003
Equity Basket Options PUT - Capital Appreciation Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/15/2008	06/30/2015		4,335,795	1413.63	719,681			1,107,689		1,107,689	350,784				719,681		003
Equity Basket Options PUT - Capital Appreciation Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/15/2008	06/30/2015		4,818,630	1493.15	925,305			1,464,582		1,464,582	447,007				925,305		003
Equity Basket Options PUT - Asian Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPM Chase Bk	12/31/2008	09/28/2018		78,613,780	1375	11,041,100			15,753,352		15,753,352	4,985,063				11,041,100		003
Equity Basket Options PUT - Asian Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPM Chase Bk	09/15/2008	09/28/2018		22,461,080	1265	2,458,400			3,165,546		3,165,546	1,022,887				2,458,400		003
0099999. Subtotal - Purchased Options - Hedging Other - Put Options										184,998,092	327,159,374		1,054,317,594	XXX	1,054,317,594	532,430,199				512,157,466	XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										184,998,092	331,879,336		1,056,081,034	XXX	1,056,081,034	529,473,677				516,877,429	XXX	XXX
0219999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
	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)	
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												4,719,962		1,763,440	XXX	1,763,440	(2,956,522)				4,719,962	XXX	XXX
0379999. Total Purchased Options - Put Options											184,998,092	327,159,374		1,054,317,594	XXX	1,054,317,594	532,430,199				512,157,466	XXX	XXX
0389999. Total Purchased Options - Caps															XXX							XXX	XXX
0399999. Total Purchased Options - Floors															XXX							XXX	XXX
0409999. Total Purchased Options - Collars															XXX							XXX	XXX
0419999. Total Purchased Options - Other															XXX							XXX	XXX
0429999. Total Purchased Options											184,998,092	331,879,336		1,056,081,034	XXX	1,056,081,034	529,473,677				516,877,429	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	Mortgage Loan -- 00-1000654	B 1-1	Interest	JPMorgan Chase & Co	08/21/2001	11/01/2011		3,700,000	USDLIBBBA3M (5.75 USD)			(151,682)			(16,917)					5,516		99.59 / 99.256	
Floating USD Interest Rate Swap																							
Pay Fixed USD Receive	AFS Bond -- 574754AA5	D 1-1	Interest	JPMorgan Chase & Co	09/20/2001	09/03/2012		1,410,666	USDLIBBBA3M (5.27 USD)			(89,789)			(61,642)					6,845		100 / 90.144	
Floating USD Interest Rate Swap																							
Pay Fixed USD Receive	AFS Bond -- 08277*AC5	D 1-1	Interest	Credit Suisse First Boston International	03/21/2002	08/17/2012		3,000,000	USDLIBBBA3M (6.09 USD)			(130,495)			(146,150)					14,186		100 / 99.66	
Floating USD Interest Rate Swap																							
Pay Fixed USD Receive	AFS Bond -- 896530C*4	D 1-1	Interest	Goldman Sachs Group Inc	05/30/2002	06/20/2012		2,000,000	USDLIBBBA3M (5.545 USD)			(78,805)			(72,322)					8,563		100 / 99.598	
Floating USD Interest Rate Swap																							
Pay Fixed USD Receive	Mortgage Loan -- 00-1002022	B 1-1	Interest	Deutsche Bank AG	02/07/2003	05/01/2013		3,000,000	USDLIBBBA3M (4.42 USD)			(93,062)			(183,119)					19,023		99.58 / 99.573	
Floating USD Interest Rate Swap																							
Pay Fixed USD Receive	AFS Bond -- 598326A*7	D 1-1	Interest	JPMorgan Chase & Co	02/11/2003	02/28/2013		857,143	USDLIBBBA3M (3.95 USD)														

STATEMENT AS OF SEPTEMBER 30, 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	Mortgage Loan -- 00-1101091	B 1-1	Interest	Merrill Lynch Capital Services	11/17/2005	08/01/2012		2,900,000	USDLIBBBA3M (4.9725 USD)			(101,975)			(107,339)					13,368		100 / 99.535
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1101033	B 1-1	Interest	Citigroup Financial Products Inc	11/23/2005	02/01/2016		7,053,801	USDLIBBBA1M (4.9725 USD)			(253,372)			(1,087,899)					74,004		100 / 99.986
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1101035	B 1-1	Interest	Merrill Lynch Capital Services	11/30/2005	05/01/2016		5,350,000	USDLIBBBA3M (5.0525 USD)			(191,337)			(931,716)					57,701		100 / 99.858
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1101121	B 1-1	Interest	Citigroup Financial Products Inc	02/23/2006	03/01/2013		22,860,735	USDLIBBBA1M (4.993 USD)			(832,535)			(1,434,007)					137,111		100 / 99.181
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- D3141#AA4	D 1-1	Interest	JPMorgan Chase & Co	04/07/2006	05/08/2013		15,000,000	USDLIBBBA3M (5.445 USD)			(580,126)			(1,170,412)					95,688		100 / 99.826
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 89903#AE9	D 1-1	Interest	Credit Suisse First Boston International	05/22/2006	06/07/2013		3,000,000	USDLIBBBA3M (5.479 USD)			(116,663)			(247,252)					19,621		100 / 100
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1101241	B 1-1	Interest	Barclays PLC	07/06/2006	10/02/2011		4,000,000	USDLIBBBA3M (5.7575 USD)			(164,100)			(1,223)					1,491		100 / 99.38
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1101256	B 1-1	Interest	JPMorgan Chase & Co	07/25/2006	10/10/2011		14,000,000	USDLIBBBA3M (5.553 USD)			(553,235)			(20,618)					11,667		100 / 98.302
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1101257	B 1-1	Interest	JPMorgan Chase & Co	07/25/2006	10/10/2011		14,000,000	USDLIBBBA3M (5.553 USD)			(553,235)			(20,618)					11,667		100 / 98.302
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- Q4877#AB6	D 1-1	Interest	Credit Suisse First Boston International	09/12/2006	06/12/2013		10,000,000	USDLIBBBA3M (5.272 USD)			(373,448)			(796,148)					65,670		100 / 100
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- Medium Term Note	B 1-1	Interest	Credit Suisse First Boston International	09/21/2006	03/01/2022		6,750,000	USDLIBBBA3M (5.3135 USD)			(254,155)			(2,037,927)					109,724		100 / 99.784
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- G9284#AM9	D 1-1	Interest	JPMorgan Chase & Co	10/05/2006	11/08/2011		20,000,000	USDLIBBBA3M (5.032 USD)			(711,552)			(97,620)					32,914		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)			(344,932)			(895,188)					66,968		100 / 99.674
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- Medium Term Note	B 1-1	Interest	Citigroup Financial Products Inc	10/25/2006	01/01/2014		7,000,000	USDLIBBBA3M (5.245 USD)			(260,287)			(727,475)					52,952		100 / 99.846
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- Q2264#AA5	D 1-1	Interest	Merrill Lynch Capital Services	10/30/2006	12/06/2011		25,000,000	USDLIBBBA3M (5.101 USD)			(901,343)			(214,763)					53,926		100 / 100
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- G4588#AT8	D 1-1	Interest	Citigroup Financial Products Inc	01/24/2007	02/26/2014		10,000,000	USDLIBBBA3M (5.2455 USD)			(371,617)			(1,102,572)					78,174		100 / 100
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- G0977#AA6	D 1-1	Interest	Citigroup Financial Products Inc	03/15/2007	04/16/2014		6,000,000	USDLIBBBA3M (4.99 USD)			(211,884)			(657,946)					48,192		100 / 99.524
Pay Fixed USD Receive Floating USD Interest Rate Swap	Medium Term Note (MTN)	Exhibit 7	Interest	Merrill Lynch Capital Services	03/21/2007	02/27/2012		10,000,000	USDLIBBBA3M (4.884 USD)			(344,422)			(179,492)					32,275		100 / 99.851
Pay Fixed USD Receive Floating USD Interest Rate Swap	Medium Term Note (MTN)	Exhibit 7	Interest	JPMorgan Chase & Co	03/27/2007	02/27/2012		10,000,000	USDLIBBBA3M (4.952 USD)			(354,022)			(182,244)					32,275		100 / 99.847
Pay Fixed USD Receive Floating USD Interest Rate Swap	Medium Term Note (MTN)	Exhibit 7	Interest	Merrill Lynch Capital Services	03/27/2007	02/27/2012		10,000,000	USDLIBBBA3M (4.96125 USD)			(349,522)			(182,618)					32,275		100 / 0

STATEMENT AS OF SEPTEMBER 30, 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	Medium Term Note (MTN)	Exhibit 7	Interest	JPMorgan Chase & Co	03/28/2007	02/27/2012		10,000,000	USDL1BBBA3M (4.961 USD)			(350,255)			(182,608)					32,275		100 / 0
Pay Fixed USD Receive Floating USD Interest Rate Swap	Medium Term Note (MTN)	Exhibit 7	Interest	Merrill Lynch Capital Services	04/05/2007	02/27/2012		10,000,000	USDL1BBBA3M (5.012 USD)			(350,197)			(184,672)					32,275		100 / 99.844
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 29364PAH6	D 1-1	Interest	JPMorgan Chase & Co	06/15/2007	08/01/2013		5,000,000	USDL1BBBA3M (5.632 USD)			(200,551)			(461,983)					34,131		100 / 99.771
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	USDL1BBBA3M (5.0025 USD)			(325,578)			(443,593)					48,367		100 / 99.529
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 693476BD4	D 1-1	Interest	JPMorgan Chase & Co	09/25/2007	09/28/2012		19,800,000	USDL1BBBA3M (4.93 USD)			(689,113)			(861,065)					99,548		100 / 99.704
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 224044BE6	D 1-1	Interest	JPMorgan Chase & Co	09/25/2007	10/01/2012		10,000,000	USDL1BBBA3M (4.942 USD)			(349,113)			(439,778)					50,484		100 / 99.601
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 53957DAA1	D 1-1	Interest	Merrill Lynch Capital Services	10/09/2007	10/18/2012		24,200,000	USDL1BBBA3M (5.015 USD)			(859,135)			(1,132,023)					124,968		100 / 98.881
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate												(12,081,874)	(26,544)	XXX	(16,816,425)	740,295				1,640,611	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		1,460,916	USDL1BBBA1M (6.1 EUR)			(80,832)	(551,150)		(736,941)		57,776			14,420		100 / 99.39
Pay Fixed EUR Receive Floating USD Currency Swap	AFS Bond -- 7535033	D 1-1	Currency	Credit Suisse First Boston International	04/03/2003	01/28/2013		6,438,000	USDL1BBBA3M (7.25 EUR)			(358,012)	(1,594,200)		(2,110,006)		(1,800)			37,401		100 / 98.784
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 7535033	D 1-1	Currency	Credit Suisse First Boston International	04/03/2003	01/28/2013		3,219,000	6.13 USD (7.25 EUR)			(77,391)	(797,100)		(887,797)		(900)			18,701		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)			(2,840)	(350,441)		(368,283)		(31,789)			5,602		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		9,236,601	5.81 USD (4.08 CHF)			(34,947)	(4,312,177)		(4,531,716)		(391,164)			68,932		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	6.48 USD (5.5 CHF)			(11,360)	(1,401,764)		(1,473,130)		(127,156)			22,408		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)			12,307	(75,400)		225,465		(600)			47,979		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	6.5025 USD (5.5 EUR)			12,307	(75,400)		225,465		(600)			47,979		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1-1	Currency	Royal Bank of Scotland	02/16/2005	02/24/2025		6,500,000	6.5025 USD (5.5 EUR)			31,621	(193,500)		573,471		(1,500)			119,854		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1-1	Currency	Royal Bank of Scotland	02/16/2005	02/24/2025		6,500,000	6.5025 USD (5.5 EUR)			31,621	(193,500)		573,471		(1,500)			119,854		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)			34,191	(106,800)		632,947		(1,200)			96,768		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)			51,287	(160,200)		949,421		(1,800)			145,153		100 / 100
Pay Floating AUD Receive Fixed USD Currency Swap	AFS Bond -- Q7160#AC3	D 1-1	Currency	Citigroup Financial Products Inc	05/05/2005	05/05/2015		2,000,000	5.5 USD (AUDBBLB06M)			(15,917)	(507,656)		(229,335)		148,196			19,098		100 / 96.677
Pay Floating AUD Receive Fixed USD Currency Swap	AFS Bond -- Q7160#AC3	D 1-1	Currency	Citigroup Financial Products Inc	05/05/2005	05/05/2015		2,294,000	5.5 USD (AUDBBLB06M)			(18,257)	(582,282)		(263,048)		169,981			21,905		100 / 96.677
Pay Floating AUD Receive Fixed USD Currency Swap	AFS Bond -- Q7160#AC3	D 1-1	Currency	Citigroup Financial Products Inc	05/05/2005	05/05/2015		2,311,800	5.5 USD (AUDBBLB06M)			(18,398)	(586,800)		(265,089)		171,300			22,075		100 / 96.677
Pay Floating AUD Receive Fixed USD Currency Swap	AFS Bond -- Q7160#AC3	D 1-1	Currency	Citigroup Financial Products Inc	05/05/2005	05/05/2015		2,311,800	5.5 USD (AUDBBLB06M)			(18,398)	(586,800)		(265,089)		171,300			22,075		100 / 96.677
Pay Floating AUD Receive Fixed USD Currency Swap	AFS Bond -- Q7160#AC3	D 1-1	Currency	Citigroup Financial Products Inc	05/05/2005	05/05/2015		1,082,400	5.5 USD (AUDBBLB06M)			(8,614)	(274,744)		(124,117)		80,204			10,336		100 / 96.677

STATEMENT AS OF SEPTEMBER 30, 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 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 (NZDL1BLB03M)			27,307	(288,231)		(220,391)		105,310			13,554		100 / 99.383
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 (NZDL1BLB03M)			29,227	(308,489)		(235,881)		112,801			14,507		100 / 99.383
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 (NZDL1BLB03M)			9,742	(102,830)		(78,628)		37,600			4,836		100 / 99.383
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 (NZDL1BLB03M)			9,742	(102,829)		(78,626)		37,601			4,836		100 / 99.383
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 (NZDL1BLB03M)			9,742	(102,829)		(78,626)		37,601			4,836		100 / 99.383
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)			73,362	(540,400)		41,155		(2,100)			97,264		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)			75,414	(555,516)		42,305		(2,159)			99,984		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)			10,480	(77,200)		5,879		(300)			13,895		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)			20,961	(154,400)		11,759		(600)			27,790		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)			52,401	(386,000)		29,396		(1,500)			69,474		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- Q1297#AD0	D 1-1	Currency	Merrill Lynch Capital Services	06/19/2006	12/19/2012		8,000,000	6.1 USD (4.7 EUR)			51,673	(526,751)		(354,500)		(1,911)			44,522		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)			27,463	(200,100)		50,033		(900)			42,438		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)			88,981	(648,324)		162,106		(2,916)			137,500		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)			27,463	(200,100)		50,033		(900)			42,438		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D8563#AA2	D 1-1	Currency	Deutsche Bank AG	03/31/2011	05/06/2021		47,506,350	5.85 USD (5.736 EUR)			83,266	2,659,900		4,431,180		2,659,900			741,270		100 / 100
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- D8563#AB0	D 1-1	Currency	Deutsche Bank AG	03/31/2011	05/06/2023		12,053,850	5.955 USD (5.78 EUR)			24,208	674,900		1,240,769		674,900			206,739		100 / 100
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												149,803	(13,209,113)	XXX	(3,056,348)		3,891,174			2,406,421	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective												(11,932,071)	(13,235,657)	XXX	(19,872,773)	740,295	3,891,174			4,047,032	XXX	XXX
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	03/12/2010	03/16/2012		6,500,000	USDL1BBBA3M (1.1622 USD)			(42,472)	(21,083)		(21,083)		31,908			22,202		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	03/12/2010	03/16/2013		9,400,000	USDL1BBBA3M (1.7632 USD)			(103,791)	(166,591)		(166,591)		15,878			57,189		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Goldman Sachs Group Inc	01/29/2002	02/08/2012		177,849	5.37 USD (USDL1BBBA3M)			6,372	3,094		3,094		(7,422)			536		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Goldman Sachs Group Inc	01/29/2002	02/08/2012		266,774	5.37 USD (USDL1BBBA3M)			9,558	4,641		4,641		(11,134)			805		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	JPMorgan Chase & Co	10/11/2007	06/01/2013		5,000,000	USDL1BBBA3M (5.488 USD)			(194,807)	(410,136)		(410,136)		129,926			32,543		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	Citigroup Financial Products Inc	10/02/2007	11/08/2012		5,000,000	USDL1BBBA3M (4.8575 USD)			(171,344)	(237,373)		(237,373)		142,881			26,517		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	D 1-1	Interest	Citigroup Financial Products Inc	12/03/2001	12/15/2011		80,405	USDL1BBBA3M (5.02 USD)			(12,035)	(771)		(771)		(771)			185		001
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/19/2007	11/21/2012		4,220,000	USDL1BBBA3M (4.4705 USD)			(132,307)	(188,272)		(188,272)		107,133			22,736		005

STATEMENT AS OF SEPTEMBER 30, 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 Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	11/19/2007	11/21/2017		54,480,000	4.8675 USD (USDLIBBBA3M)			1,870,295	10,789,221		10,789,221	3,526,545				680,091		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	11/19/2007	11/21/2022		137,460,000	5.06 USD (USDLIBBBA3M)			4,917,450	39,477,129		39,477,129	19,361,308				2,310,959		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	11/19/2007	11/21/2027		111,420,000	5.13 USD (USDLIBBBA3M)			4,044,399	39,866,473		39,866,473	22,484,110				2,254,554		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)			717,117	9,455,444		9,455,444	5,859,243				503,951		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	12/17/2007	12/19/2012		19,260,000	USDLIBBBA3M (4.454 USD)			(601,249)	(913,283)		(913,283)	472,640				107,187		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	12/17/2007	12/19/2022		4,070,000	5.09 USD (USDLIBBBA3M)			146,469	1,185,536		1,185,536	577,663				68,659		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	12/17/2007	12/19/2027		5,920,000	5.18 USD (USDLIBBBA3M)			217,042	2,164,898		2,164,898	1,202,272				120,074		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	12/17/2007	12/19/2037		8,540,000	5.2175 USD (USDLIBBBA3M)			315,500	4,201,789		4,201,789	2,571,421				220,238		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	01/07/2008	01/09/2018		14,730,000	4.48 USD (USDLIBBBA3M)			463,542	2,604,289		2,604,289	1,011,309				185,876		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	01/07/2008	01/09/2023		25,220,000	4.7363 USD (USDLIBBBA3M)			842,124	6,452,389		6,452,389	3,587,714				426,540		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	01/07/2008	01/09/2028		9,760,000	4.845 USD (USDLIBBBA3M)			333,858	3,126,591		3,126,591	1,959,573				198,310		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	01/22/2008	01/24/2013		13,260,000	USDLIBBBA3M (3.4075 USD)			(310,749)	(496,823)		(496,823)	206,487				76,716		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	01/22/2008	01/24/2023		16,100,000	4.525 USD (USDLIBBBA3M)			512,242	3,778,503		3,778,503	2,295,278				272,791		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	01/29/2008	01/31/2013		100,540,000	3.55 USD (USDLIBBBA3M)			2,463,508	4,011,985		4,011,985	(1,648,247)				585,885		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	01/29/2008	01/31/2015		82,340,000	3.895 USD (USDLIBBBA3M)			2,230,613	8,331,767		8,331,767	1,630,944				757,585		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	01/29/2008	01/31/2018		17,150,000	4.25 USD (USDLIBBBA3M)			510,260	2,808,238		2,808,238	1,212,768				217,449		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	01/29/2008	01/31/2028		42,540,000	4.71 USD (USDLIBBBA3M)			1,412,446	12,877,006		12,877,006	8,517,952				865,953		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)			(174,123)	(297,090)		(297,090)	115,220				39,992		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)			(415,727)	(1,589,836)		(1,589,836)	(271,975)				132,884		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)			(213,542)	(1,220,783)		(1,220,783)	(469,233)				85,081		005

STATEMENT AS OF SEPTEMBER 30, 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	UBS AG	02/19/2008	02/21/2023		9,100,000	USD LIBBBA3M (4.918 USD)			(315,849)	(2,509,221)		(2,509,221)	(1,311,216)				154,707		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	USD LIBBBA3M (5.064 USD)			(393,482)	(3,866,766)		(3,866,766)	(2,242,040)				224,108		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	USD LIBBBA3M (5.138 USD)			(297,778)	(3,917,248)		(3,917,248)	(2,461,357)				211,916		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	03/05/2008	03/07/2018		15,480,000	4.3375 USD (USD LIBBBA3M)			469,455	2,634,968		2,634,968	1,112,217				197,753		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	03/05/2008	03/07/2023		24,650,000	4.71 USD (USD LIBBBA3M)			816,416	6,284,479		6,284,479	3,557,719				419,774		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	03/05/2008	03/07/2028		8,470,000	4.86 USD (USD LIBBBA3M)			290,058	2,746,172		2,746,172	1,716,043				172,936		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	JPMorgan Chase & Co	03/11/2008	03/13/2013		15,500,000	3.57 USD (USD LIBBBA3M)			381,016	676,298		676,298	(235,199)				94,035		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	03/11/2008	03/13/2015		8,710,000	3.989 USD (USD LIBBBA3M)			241,478	926,583		926,583	182,145				81,475		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citigroup Financial Products Inc	03/24/2008	03/26/2028		7,530,000	4.5425 USD (USD LIBBBA3M)			240,152	2,114,940		2,114,940	1,508,748				153,987		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citigroup Financial Products Inc	03/24/2008	03/26/2028		12,410,000	4.5425 USD (USD LIBBBA3M)			395,789	3,485,579		3,485,579	2,486,529				253,782		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 (USD LIBBBA3M)			97,152	530,753		530,753	250,916				43,609		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 (USD LIBBBA3M)			679,775	3,713,707		3,713,707	1,755,675				305,138		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citigroup Financial Products Inc	03/24/2008	03/26/2023		5,270,000	4.43 USD (USD LIBBBA3M)			163,628	1,193,959		1,193,959	762,508				89,949		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citigroup Financial Products Inc	03/24/2008	03/26/2023		37,270,000	4.43 USD (USD LIBBBA3M)			1,157,195	8,443,808		8,443,808	5,392,540				636,127		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citigroup Financial Products Inc	03/24/2008	03/26/2015		5,000,000	USD LIBBBA3M (3.785 USD)			(131,057)	(500,222)		(500,222)	(114,316)				47,011		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citigroup Financial Products Inc	03/24/2008	03/26/2013		10,090,000	USD LIBBBA3M (3.4625 USD)			(240,069)	(435,274)		(435,274)	139,991				61,960		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	03/31/2008	04/02/2013		51,010,000	3.302 USD (USD LIBBBA3M)			1,153,272	2,101,554		2,101,554	(634,164)				315,250		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	03/31/2008	04/02/2015		31,890,000	3.692 USD (USD LIBBBA3M)			814,271	3,094,828		3,094,828	756,789				300,662		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citigroup Financial Products Inc	04/02/2008	04/04/2018		8,220,000	USD LIBBBA3M (4.265 USD)			(245,213)	(1,368,785)		(1,368,785)	(603,563)				105,632		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citigroup Financial Products Inc	04/02/2008	04/04/2023		8,260,000	USD LIBBBA3M (4.5775 USD)			(265,766)	(1,998,212)		(1,998,212)	(1,198,915)				141,134		005

STATEMENT AS OF SEPTEMBER 30, 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	Merrill Lynch Capital Services	04/02/2008	04/04/2013		2,220,000	USDL1BBBA3M (3.606 USD)			(55,253)	(101,927)		(101,927)	32,400				13,745		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citigroup Financial Products Inc	04/07/2008	04/09/2018		16,710,000	USDL1BBBA3M (4.1525 USD)			(484,807)	(2,667,665)		(2,667,665)	(1,238,407)				214,960		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citigroup Financial Products Inc	04/07/2008	04/09/2023		14,770,000	USDL1BBBA3M (4.48125 USD)			(464,939)	(3,428,206)		(3,428,206)	(2,145,054)				252,516		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	JPMorgan Chase & Co	04/07/2008	04/09/2013		30,690,000	USDL1BBBA3M (3.496 USD)			(739,299)	(1,370,100)		(1,370,100)	416,612				190,872		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	04/07/2008	04/09/2013		7,270,000	USDL1BBBA3M (3.496 USD)			(175,129)	(324,556)		(324,556)	98,689				45,215		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	04/21/2008	04/23/2018		3,100,000	USDL1BBBA3M (4.386 USD)			(95,399)	(541,783)		(541,783)	(228,469)				39,996		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	04/21/2008	04/23/2023		8,170,000	USDL1BBBA3M (4.676 USD)			(269,192)	(2,064,880)		(2,064,880)	(1,192,898)				139,911		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	04/21/2008	04/23/2028		3,160,000	USDL1BBBA3M (4.8 USD)			(107,057)	(1,002,762)		(1,002,762)	(642,928)				64,771		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	04/21/2008	04/23/2038		2,150,000	4.861 USD (USDL1BBBA3M)			73,823	916,625		916,625	633,961				55,807		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	04/21/2008	04/23/2015		2,330,000	USDL1BBBA3M (4.1 USD)			(66,705)	(261,546)		(261,546)	(51,013)				22,147		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	04/22/2008	04/24/2013		10,200,000	USDL1BBBA3M (3.78 USD)			(267,534)	(512,707)		(512,707)	153,489				64,286		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	04/22/2008	04/24/2013		7,790,000	USDL1BBBA3M (3.78 USD)			(204,322)	(391,567)		(391,567)	117,223				49,097		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	04/22/2008	04/24/2018		16,840,000	USDL1BBBA3M (4.35 USD)			(513,684)	(2,905,599)		(2,905,599)	(1,244,742)				217,313		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	04/22/2008	04/24/2023		17,720,000	USDL1BBBA3M (4.63 USD)			(577,739)	(4,393,685)		(4,393,685)	(2,586,196)				303,490		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	05/05/2008	05/07/2013		20,250,000	USDL1BBBA3M (3.929 USD)			(552,965)	(1,088,831)		(1,088,831)	316,104				129,069		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	USDL1BBBA3M (4.481 USD)			(1,228,630)	(7,083,638)		(7,083,638)	(2,889,753)				505,546		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	05/05/2008	05/07/2023		84,900,000	USDL1BBBA3M (4.755 USD)			(2,844,311)	(22,191,838)		(22,191,838)	(12,451,934)				1,456,316		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	05/05/2008	05/07/2028		8,760,000	4.83 USD (USDL1BBBA3M)			298,404	2,820,049		2,820,049	1,788,511				179,764		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	05/05/2008	05/07/2028		10,000,000	4.85 USD (USDL1BBBA3M)			342,144	3,247,126		3,247,126	2,043,533				205,210		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	05/05/2008	05/07/2028		10,000,000	USDL1BBBA3M (4.8515 USD)			(342,257)	(3,249,218)		(3,249,218)	(2,043,672)				205,210		005

STATEMENT AS OF SEPTEMBER 30, 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 Annuity Benefit	N/A	Interest	UBS AG	05/12/2008	05/14/2013		20,070,000	USD LIBBBA3M (3.746 USD)			(520,305)	(1,032,861)		(1,032,861)	280,772				128,685		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	USD LIBBBA3M (4.0475 USD)			(200,119)	(791,615)		(791,615)	(164,158)				68,029		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	05/19/2008	05/21/2013		15,900,000	USD LIBBBA3M (3.8822 USD)			(428,349)	(863,190)		(863,190)	233,954				102,548		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	USD LIBBBA3M (4.1562 USD)			(371,138)	(1,481,588)		(1,481,588)	(290,292)				122,968		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	05/05/2008	05/07/2038		134,870,000	4.892 USD (USD LIBBBA3M)			4,656,980	58,345,746		58,345,746	39,910,063				3,503,304		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	06/03/2008	06/05/2013		9,120,000	USD LIBBBA3M (4.1235 USD)			(261,949)	(542,922)		(542,922)	144,861				59,552		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	06/03/2008	06/05/2018		9,810,000	USD LIBBBA3M (4.6435 USD)			(320,026)	(1,889,482)		(1,889,482)	(730,309)				127,698		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	06/03/2008	06/05/2023		7,730,000	USD LIBBBA3M (4.9 USD)			(267,042)	(2,143,857)		(2,143,857)	(1,143,060)				133,048		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	06/03/2008	06/05/2028		5,820,000	USD LIBBBA3M (5.0125 USD)			(205,970)	(2,026,592)		(2,026,592)	(1,202,614)				119,717		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	06/03/2008	06/05/2038		5,330,000	USD LIBBBA3M (5.0885 USD)			(191,667)	(2,514,031)		(2,514,031)	(1,607,842)				138,655		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	06/16/2008	06/18/2013		19,500,000	4.6458 USD (USD LIBBBA3M)			636,784	1,359,630		1,359,630	(373,764)				128,673		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	06/16/2008	06/18/2015		9,900,000	4.8038 USD (USD LIBBBA3M)			335,022	1,394,557		1,394,557	193,988				96,105		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	07/02/2008	07/07/2013		32,700,000	4.2628 USD (USD LIBBBA3M)			975,638	2,132,084		2,132,084	(503,766)				219,019		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	07/02/2008	07/07/2018		15,500,000	4.6918 USD (USD LIBBBA3M)			512,330	3,056,280		3,056,280	1,174,619				203,084		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	07/02/2008	07/07/2015		14,600,000	4.4858 USD (USD LIBBBA3M)			460,025	1,904,468		1,904,468	328,573				142,719		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	07/02/2008	07/07/2023		20,300,000	4.8628 USD (USD LIBBBA3M)			697,022	5,572,579		5,572,579	3,024,725				350,710		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	07/02/2008	07/07/2028		25,400,000	4.9368 USD (USD LIBBBA3M)			886,232	8,603,243		8,603,243	5,255,257				523,848		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	07/02/2008	07/07/2038		23,800,000	4.9788 USD (USD LIBBBA3M)			837,904	10,736,073		10,736,073	7,128,055				620,153		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 (USD LIBBBA3M)			290,812	1,717,347		1,717,347	688,204				118,134		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	07/14/2008	07/16/2028		9,200,000	4.8678 USD (USD LIBBBA3M)			316,457	3,029,688		3,029,688	1,899,646				189,880		005

STATEMENT AS OF SEPTEMBER 30, 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 Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	07/14/2008	07/16/2023		8,700,000	4.7878 USD (USDLIBBBA3M)			294,038	2,321,736		2,321,736	1,297,766				150,462		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	07/14/2008	07/16/2038		7,900,000	4.9188 USD (USDLIBBBA3M)			274,762	3,472,649		3,472,649	2,354,755				205,944		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)			204,731	458,604		458,604	(104,604)				44,750		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	07/28/2008	07/30/2013		12,100,000	4.2288 USD (USDLIBBBA3M)			358,085	807,711		807,711	(170,947)				82,474		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	08/11/2008	08/13/2013		8,300,000	4.2218 USD (USDLIBBBA3M)			244,795	563,331		563,331	(111,426)				57,162		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	08/25/2008	08/27/2013		7,900,000	USDLIBBBA3M (4.0712 USD)			(223,935)	(524,316)		(524,316)	92,340				54,962		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	08/25/2008	08/27/2028		11,400,000	4.7848 USD (USDLIBBBA3M)			384,160	3,634,202		3,634,202	2,358,983				236,090		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	08/25/2008	08/27/2038		10,400,000	4.8238 USD (USDLIBBBA3M)			353,504	4,387,560		4,387,560	3,083,385				271,697		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)			795,242	1,886,115		1,886,115	(277,098)				210,802		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)			459,198	1,915,407		1,915,407	451,527				162,056		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)			514,078	2,968,914		2,968,914	1,369,836				226,973		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	09/08/2008	09/10/2023		21,200,000	4.4975 USD (USDLIBBBA3M)			668,612	5,030,582		5,030,582	3,191,986				369,018		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	09/08/2008	09/10/2028		18,000,000	4.6098 USD (USDLIBBBA3M)			582,850	5,298,639		5,298,639	3,700,561				373,196		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	09/08/2008	09/10/2038		16,600,000	4.6628 USD (USDLIBBBA3M)			544,116	6,483,975		6,483,975	4,855,677				433,979		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	09/15/2008	09/17/2018		22,000,000	USDLIBBBA3M (4.2202 USD)			(648,482)	(3,706,860)		(3,706,860)	(1,775,930)				292,415		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)			853,991	2,024,088		2,024,088	(211,469)				258,621		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	JPMorgan Chase & Co	09/16/2008	10/02/2012		135,000,000	3.486 USD (USDLIBBBA3M)			3,238,482	3,989,581		3,989,581	(2,612,535)				682,459		001
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group Inc	09/22/2008	09/24/2013		20,000,000	4.1498 USD (USDLIBBBA3M)			579,067	1,409,106		1,409,106	(217,356)				141,912		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	09/22/2008	09/24/2023		10,000,000	4.7508 USD (USDLIBBBA3M)			334,608	2,648,870		2,648,870	1,516,526				174,344		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)			340,158	3,252,943		3,252,943	2,081,401				207,565		005

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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	Deutsche Bank AG	09/22/2008	09/24/2038		10,000,000	4.8668 USD (USDLIBBBA3M)			343,308	4,310,856		4,310,856	2,982,641				261,619		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)			247,799	4,640		4,640	(239,439)				6,520		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)			746,064	1,834,618		1,834,618	(231,344)				196,737		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)			805,829	3,405,332		3,405,332	802,361				282,613		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)			340,223	2,555,977		2,555,977	1,635,574				188,549		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	10/06/2008	10/08/2013		38,600,000	3.6148 USD (USDLIBBBA3M)			964,137	2,355,043		2,355,043	(242,808)				276,521		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)			611,411	3,456,816		3,456,816	1,738,165				282,943		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	10/06/2008	10/08/2023		16,600,000	4.2658 USD (USDLIBBBA3M)			495,678	3,536,209		3,536,209	2,506,930				289,874		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)			754,008	6,265,941		6,265,941	5,100,341				521,576		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	10/06/2008	10/08/2038		13,600,000	4.2698 USD (USDLIBBBA3M)			406,506	4,268,495		4,268,495	3,843,747				356,054		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group Inc	10/06/2008	10/08/2011		26,400,000	3.2398 USD (USDLIBBBA3M)			585,160	21,934		21,934	(561,941)				19,677		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	10/06/2008	10/08/2015		16,600,000	3.8798 USD (USDLIBBBA3M)			447,621	1,861,203		1,861,203	502,539				167,663		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)			402,654	15,097		15,097	(386,150)				15,667		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)			741,533	1,814,019		1,814,019	(178,442)				215,203		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)			304,028	743,748		743,748	(73,161)				88,233		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	10/08/2008	10/10/2023		22,400,000	4.2608 USD (USDLIBBBA3M)			668,086	4,760,015		4,760,015	3,383,501				391,244		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	10/08/2008	10/10/2028		22,500,000	4.3028 USD (USDLIBBBA3M)			678,156	5,658,827		5,658,827	4,575,709				467,624		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group Inc	10/08/2008	10/10/2018		10,300,000	4.1398 USD (USDLIBBBA3M)			297,853	1,686,907		1,686,907	844,987				137,521		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	10/08/2008	10/10/2018		19,800,000	4.1398 USD (USDLIBBBA3M)			572,571	3,242,792		3,242,792	1,624,344				264,361		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	10/20/2008	10/22/2038		16,100,000	4.5418 USD (USDLIBBBA3M)			514,299	5,920,183		5,920,183	4,671,622				421,804		005

STATEMENT AS OF SEPTEMBER 30, 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 Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	10/20/2008	10/22/2011		26,000,000	3.1898 USD (USDLIBBBA3M)			566,904	48,726		48,726	(540,536)				32,137		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)			339,688	2,007,675		2,007,675	886,828				145,872		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)			1,089,842	2,724,163		2,724,163	(291,563)				296,483		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	10/27/2008	10/29/2013		28,600,000	3.6658 USD (USDLIBBBA3M)			725,618	1,825,015		1,825,015	(159,755)				207,774		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	10/27/2008	10/29/2018		27,000,000	4.1238 USD (USDLIBBBA3M)			777,746	4,412,574		4,412,574	2,237,628				361,824		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	10/27/2008	10/29/2023		24,500,000	4.1388 USD (USDLIBBBA3M)			708,488	4,900,203		4,900,203	3,710,146				428,847		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	10/27/2008	10/29/2028		27,400,000	4.0718 USD (USDLIBBBA3M)			778,582	6,009,747		6,009,747	5,523,508				570,331		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	10/27/2008	10/29/2038		26,700,000	3.9868 USD (USDLIBBBA3M)			741,670	6,910,199		6,910,199	7,355,590				699,762		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)			356,433	39,976		39,976	(338,458)				23,841		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group Inc	10/27/2008	10/29/2015		18,100,000	3.9318 USD (USDLIBBBA3M)			495,329	2,086,971		2,086,971	557,715				184,116		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/04/2008	11/06/2018		24,400,000	USDLIBBBA3M (4.4152 USD)			(755,221)	(4,466,029)		(4,466,029)	(2,002,129)				327,487		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/04/2008	11/06/2023		20,500,000	USDLIBBBA3M (4.4722 USD)			(643,274)	(4,833,767)		(4,833,767)	(3,124,617)				359,157		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	11/04/2008	11/06/2028		21,400,000	USDLIBBBA3M (4.4402 USD)			(666,379)	(5,811,766)		(5,811,766)	(4,396,374)				445,726		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	11/04/2008	11/06/2038		21,700,000	USDLIBBBA3M (4.4372 USD)			(675,232)	(7,537,049)		(7,537,049)	(6,242,745)				568,950		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group Inc	11/04/2008	11/06/2011		8,400,000	USDLIBBBA3M (3.1172 USD)			(178,220)	(23,827)		(23,827)	169,168				13,465		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	11/04/2008	11/06/2013		7,000,000	USDLIBBBA3M (3.7822 USD)			(183,429)	(466,630)		(466,630)	42,148				51,121		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/04/2008	11/06/2013		16,500,000	USDLIBBBA3M (3.7822 USD)			(432,369)	(1,099,913)		(1,099,913)	99,350				120,499		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	11/04/2008	11/06/2015		9,900,000	USDLIBBBA3M (4.1582 USD)			(287,340)	(1,233,316)		(1,233,316)	(294,066)				100,974		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	11/10/2008	11/12/2013		32,800,000	3.5898 USD (USDLIBBBA3M)			811,997	2,070,497		2,070,497	(141,858)				240,471		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/10/2008	11/12/2013		12,200,000	3.5898 USD (USDLIBBBA3M)			302,023	770,124		770,124	(52,764)				89,444		005

STATEMENT AS OF SEPTEMBER 30, 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 Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/10/2008	11/12/2018		23,200,000	4.2178 USD (USDLIBBBA3M)			683,611	3,940,407		3,940,407	1,927,109				311,741		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	11/10/2008	11/12/2023		24,100,000	4.2908 USD (USDLIBBBA3M)			723,325	5,212,943		5,212,943	3,668,547				422,514		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/10/2008	11/12/2028		25,800,000	4.2748 USD (USDLIBBBA3M)			771,252	6,402,332		6,402,332	5,262,170				537,629		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)			738,569	7,748,135		7,748,135	7,018,585				650,426		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	11/10/2008	11/12/2011		15,200,000	2.8768 USD (USDLIBBBA3M)			295,009	46,949		46,949	(278,229)				26,266		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	11/10/2008	11/12/2015		18,900,000	3.9628 USD (USDLIBBBA3M)			520,761	2,211,536		2,211,536	589,471				193,154		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/24/2008	11/26/2023		30,100,000	3.5038 USD (USDLIBBBA3M)			725,379	3,943,083		3,943,083	4,536,951				528,539		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group Inc	11/24/2008	11/26/2013		29,800,000	3.1368 USD (USDLIBBBA3M)			636,125	1,624,310		1,624,310	(10,953)				220,444		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	11/24/2008	11/26/2015		21,200,000	3.3988 USD (USDLIBBBA3M)			494,203	2,007,901		2,007,901	749,162				217,666		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	11/24/2008	11/26/2018		11,700,000	3.5358 USD (USDLIBBBA3M)			284,766	1,447,069		1,447,069	1,008,727				157,637		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/24/2008	11/26/2018		38,000,000	3.5358 USD (USDLIBBBA3M)			924,881	4,699,881		4,699,881	3,276,207				511,983		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/24/2008	11/26/2028		39,700,000	3.4538 USD (USDLIBBBA3M)			941,842	5,201,843		5,201,843	7,780,192				828,207		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	11/24/2008	11/26/2038		17,500,000	3.3898 USD (USDLIBBBA3M)			406,770	2,464,369		2,464,369	4,547,698				459,294		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/24/2008	11/26/2038		39,900,000	3.3898 USD (USDLIBBBA3M)			927,435	5,618,761		5,618,761	10,368,750				1,047,190		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/26/2008	12/01/2018		14,600,000	3.188 USD (USDLIBBBA3M)			316,986	1,459,414		1,459,414	1,281,540				196,897		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/26/2008	12/01/2028		14,200,000	3.16 USD (USDLIBBBA3M)			305,320	1,263,944		1,263,944	2,741,355				296,354		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	11/26/2008	12/01/2038		12,500,000	3.15 USD (USDLIBBBA3M)			267,830	1,168,214		1,168,214	3,168,339				328,150		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/26/2008	12/01/2038		17,000,000	3.15 USD (USDLIBBBA3M)			364,249	1,588,771		1,588,771	4,308,942				446,284		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)			174,856	779,727		779,727	1,198,967				140,507		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)			203,270	906,433		906,433	1,393,799				163,339		005

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SCHEDULE DB - PART A - SECTION 1

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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 Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	12/02/2008	12/04/2018		38,000,000	2.9868 USD (USDLIBBBA3M)			767,475	3,275,096		3,275,096	3,365,623				512,765		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	12/02/2008	12/04/2023		10,000,000	2.9828 USD (USDLIBBBA3M)			201,667	742,861		742,861	1,496,053				175,752		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group Inc	12/02/2008	12/04/2028		10,000,000	2.9348 USD (USDLIBBBA3M)			198,067	567,776		567,776	1,908,132				208,750		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	12/02/2008	12/04/2028		10,000,000	2.9348 USD (USDLIBBBA3M)			198,067	567,776		567,776	1,908,132				208,750		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	12/08/2008	12/10/2011		23,100,000	USDLIBBBA3M (2.3642 USD)			(358,941)	(91,984)		(91,984)	331,680				51,293		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	12/08/2008	12/10/2013		12,400,000	2.6738 USD (USDLIBBBA3M)			221,471	562,360		562,360	45,863				92,540		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	12/08/2008	12/10/2018		50,800,000	2.9288 USD (USDLIBBBA3M)			1,004,471	4,177,393		4,177,393	4,523,229				686,270		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	12/08/2008	12/10/2018		87,100,000	2.9288 USD (USDLIBBBA3M)			1,722,233	7,162,420		7,162,420	7,755,378				1,176,656		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	12/08/2008	12/10/2023		13,200,000	2.9638 USD (USDLIBBBA3M)			264,469	952,991		952,991	1,977,112				232,150		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	12/08/2008	12/10/2023		18,700,000	2.9638 USD (USDLIBBBA3M)			374,665	1,350,070		1,350,070	2,800,909				328,878		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	12/08/2008	12/10/2028		29,300,000	2.8878 USD (USDLIBBBA3M)			570,341	1,466,787		1,466,787	5,581,779				611,929		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	12/08/2008	12/10/2015		11,600,000	2.8518 USD (USDLIBBBA3M)			222,668	842,796		842,796	456,125				119,648		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	12/15/2008	12/17/2038		26,300,000	2.7558 USD (USDLIBBBA3M)			486,378	409,720		409,720	6,392,453				690,984		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	12/15/2008	12/17/2038		33,600,000	2.7558 USD (USDLIBBBA3M)			621,380	523,444		523,444	8,166,784				882,777		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	12/15/2008	12/17/2028		11,500,000	USDLIBBBA3M (2.8242 USD)			(218,574)	(470,684)		(470,684)	(2,184,812)				240,311		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	12/15/2008	12/17/2018		66,400,000	USDLIBBBA3M (2.7662 USD)			(1,233,145)	(4,717,146)		(4,717,146)	(5,969,305)				898,208		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	12/15/2008	12/17/2018		96,500,000	USDLIBBBA3M (2.7662 USD)			(1,792,145)	(6,855,491)		(6,855,491)	(8,675,271)				1,305,378		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	12/19/2008	12/23/2028		8,300,000	2.5348 USD (USDLIBBBA3M)			139,719	(5,377)		(5,377)	1,553,660				173,524		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	12/19/2008	12/23/2028		15,000,000	2.5348 USD (USDLIBBBA3M)			252,504	(9,717)		(9,717)	2,807,820				313,598		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group Inc	12/19/2008	12/23/2011		31,900,000	USDLIBBBA3M (1.7632 USD)			(352,387)	(101,764)		(101,764)	314,245				77,046		005

STATEMENT AS OF SEPTEMBER 30, 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 Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	12/19/2008	12/23/2038		16,000,000	2.4558 USD (USDLIBBBA3M)			259,858	(700,654)		(700,654)	3,760,517				420,497		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	01/05/2009	01/07/2014		21,300,000	USDLIBBBA3M (2.3242 USD)			(325,816)	(826,801)		(826,801)	(163,727)				161,710		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	01/05/2009	01/07/2019		9,900,000	USDLIBBBA3M (2.8482 USD)			(190,343)	(757,480)		(757,480)	(894,682)				134,452		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	01/05/2009	01/07/2029		13,500,000	USDLIBBBA3M (3.0922 USD)			(284,263)	(1,070,480)		(1,070,480)	(2,607,810)				282,574		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	01/05/2009	01/07/2029		8,200,000	USDLIBBBA3M (3.0922 USD)			(172,664)	(650,218)		(650,218)	(1,584,003)				171,638		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	01/05/2009	01/07/2039		18,200,000	USDLIBBBA3M (3.0582 USD)			(378,588)	(1,371,771)		(1,371,771)	(4,577,209)				478,676		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	01/05/2009	01/07/2039		12,900,000	USDLIBBBA3M (3.0582 USD)			(268,340)	(972,299)		(972,299)	(3,244,286)				339,281		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	01/05/2009	01/07/2024		16,400,000	USDLIBBBA3M (3.0792 USD)			(343,728)	(1,386,939)		(1,386,939)	(2,473,962)				289,333		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)			206,029	507,440		507,440	163,009				121,149		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	01/09/2009	01/13/2019		14,800,000	USDLIBBBA3M (2.5172 USD)			(248,097)	(791,597)		(791,597)	(1,359,147)				201,226		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)			330,103	1,051,249		1,051,249	1,815,569				268,301		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	01/20/2009	01/22/2024		23,900,000	2.7738 USD (USDLIBBBA3M)			446,548	1,217,420		1,217,420	3,594,953				422,355		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	01/20/2009	01/22/2029		28,500,000	2.8247 USD (USDLIBBBA3M)			543,374	1,162,301		1,162,301	5,434,167				597,255		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)			457,102	543,368		543,368	5,940,025				639,592		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	01/20/2009	01/22/2012		11,900,000	1.6748 USD (USDLIBBBA3M)			124,293	46,746		46,746	(107,187)				33,483		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)			227,948	757,324		757,324	670,842				156,874		005
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)			425,196	1,063,207		1,063,207	330,736				244,364		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	01/26/2009	01/28/2014		20,600,000	USDLIBBBA3M (2.2532 USD)			(304,389)	(782,357)		(782,357)	(191,488)				158,362		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	01/26/2009	01/28/2019		8,600,000	USDLIBBBA3M (2.7952 USD)			(162,034)	(625,282)		(625,282)	(785,933)				117,258		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	01/26/2009	01/28/2019		41,900,000	USDLIBBBA3M (2.7952 USD)			(789,446)	(3,046,433)		(3,046,433)	(3,829,137)				571,290		005

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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 (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 Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	01/26/2009	01/28/2024		9,300,000	USDLIBBBA3M (3.0933 USD)			(196,015)	(799,841)		(799,841)	(1,408,704)				164,457		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	01/26/2009	01/28/2024		36,400,000	USDLIBBBA3M (3.0933 USD)			(767,200)	(3,130,559)		(3,130,559)	(5,513,635)				643,682		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group Inc	01/26/2009	01/28/2029		7,500,000	USDLIBBBA3M (3.1503 USD)			(161,283)	(657,509)		(657,509)	(1,456,575)				157,247		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	01/26/2009	01/28/2029		26,600,000	USDLIBBBA3M (3.1503 USD)			(572,018)	(2,331,964)		(2,331,964)	(5,165,987)				557,702		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)			261,296	104,853		104,853	(227,453)				66,395		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)			298,069	765,158		765,158	190,508				156,056		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	01/26/2009	01/28/2039		12,000,000	USDLIBBBA3M (3.1523 USD)			(258,233)	(1,128,824)		(1,128,824)	(3,051,847)				315,943		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	01/26/2009	01/28/2039		18,600,000	USDLIBBBA3M (3.1523 USD)			(400,262)	(1,749,676)		(1,749,676)	(4,730,364)				489,712		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	02/03/2009	02/05/2014		15,800,000	USDLIBBBA3M (2.4132 USD)			(251,761)	(662,342)		(662,342)	(135,428)				122,032		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	02/03/2009	02/05/2019		6,500,000	USDLIBBBA3M (2.9842 USD)			(131,409)	(557,549)		(557,549)	(591,656)				88,757		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	02/03/2009	02/05/2019		8,700,000	USDLIBBBA3M (2.9842 USD)			(175,885)	(746,258)		(746,258)	(791,909)				118,798		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	02/03/2009	02/05/2024		8,800,000	USDLIBBBA3M (3.2633 USD)			(196,328)	(920,350)		(920,350)	(1,338,864)				155,754		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	02/03/2009	02/05/2024		6,200,000	USDLIBBBA3M (3.2633 USD)			(138,322)	(648,428)		(648,428)	(943,290)				109,735		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group Inc	02/03/2009	02/05/2029		9,100,000	USDLIBBBA3M (3.3143 USD)			(206,501)	(1,012,064)		(1,012,064)	(1,784,353)				190,913		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	02/03/2009	02/05/2029		10,900,000	USDLIBBBA3M (3.3143 USD)			(247,348)	(1,212,253)		(1,212,253)	(2,137,302)				228,676		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group Inc	02/03/2009	02/05/2039		11,000,000	USDLIBBBA3M (3.3072 USD)			(249,031)	(1,371,951)		(1,371,951)	(2,845,500)				289,730		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	02/03/2009	02/05/2039		13,400,000	USDLIBBBA3M (3.3072 USD)			(303,365)	(1,671,286)		(1,671,286)	(3,466,336)				352,944		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	02/05/2009	02/09/2014		61,500,000	USDLIBBBA3M (2.5882 USD)			(1,060,588)	(2,842,534)		(2,842,534)	(465,641)				476,101		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Merrill Lynch Capital Services	02/05/2009	02/09/2016		17,700,000	USDLIBBBA3M (2.9102 USD)			(347,988)	(1,348,366)		(1,348,366)	(744,353)				186,166		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	02/23/2009	02/25/2019		12,700,000	3.0767 USD (USDLIBBBA3M)			265,295	1,171,471		1,171,471	1,161,489				174,063		005

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SCHEDULE DB - PART A - SECTION 1

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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 (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 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)			310,629	1,487,492		1,487,492	2,108,564				244,791		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)			520,312	2,505,353		2,505,353	4,534,508				485,390		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	02/23/2009	02/25/2039		24,300,000	3.2767 USD (USDLIBBBA3M)			544,061	2,885,488		2,885,488	6,271,163				640,681		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)			327,862	160,554		160,554	(287,830)				83,353		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	02/23/2009	02/25/2014		19,800,000	2.5168 USD (USDLIBBBA3M)			330,464	894,638		894,638	175,088				154,696		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	03/03/2009	03/05/2012		15,700,000	1.9767 USD (USDLIBBBA3M)			198,157	102,163		102,163	(173,586)				51,840		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)			309,562	852,958		852,958	155,047				140,486		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)			265,306	1,050,230		1,050,230	570,197				139,921		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)			253,418	1,405,173		1,405,173	2,119,880				224,976		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)			265,764	1,687,178		1,687,178	2,965,127				298,049		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Merrill Lynch Capital Services	03/06/2009	03/10/2039		45,000,000	USDLIBBBA3M (3.1875 USD)			(977,099)	(4,554,098)		(4,554,098)	(11,513,024)				1,187,217		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)			(1,087,090)	(5,097,889)		(5,097,889)	(12,797,449)				1,319,130		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	03/09/2009	03/11/2039		50,000,000	USDLIBBBA3M (3.2993 USD)			(1,127,448)	(6,171,901)		(6,171,901)	(12,945,514)				1,319,196		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)			(1,113,948)	(5,813,959)		(5,813,959)	(12,896,242)				1,319,196		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	03/10/2009	03/12/2039		50,000,000	USDLIBBBA3M (3.3373 USD)			(1,141,729)	(6,550,467)		(6,550,467)	(12,999,492)				1,319,262		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	03/10/2009	03/12/2039		50,000,000	USDLIBBBA3M (3.3333 USD)			(1,140,229)	(6,510,688)		(6,510,688)	(12,994,014)				1,319,262		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	03/10/2009	03/12/2039		50,000,000	USDLIBBBA3M (3.3453 USD)			(1,144,729)	(6,630,025)		(6,630,025)	(13,010,447)				1,319,262		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	03/11/2009	03/13/2039		50,000,000	USDLIBBBA3M (3.3793 USD)			(1,157,572)	(6,968,330)		(6,968,330)	(13,056,836)				1,319,327		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	03/12/2009	03/16/2039		16,000,000	USDLIBBBA3M (3.2752 USD)			(358,105)	(1,898,660)		(1,898,660)	(4,132,940)				422,248		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)			288,650	1,615,726		1,615,726	2,415,230				255,548		005

STATEMENT AS OF SEPTEMBER 30, 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 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)			337,764	2,293,107		2,293,107	3,713,865				370,313		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)			(269,379)	(1,255,253)		(1,255,253)	(1,160,341)				171,178		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)			319,283	1,774,571		1,774,571	2,043,021				234,543		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)			617,568	3,875,409		3,875,409	4,982,186				522,428		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)			720,516	5,631,823		5,631,823	7,674,078				751,915		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	06/01/2009	06/03/2019		28,200,000	USDLIBBBA3M (4.0202 USD)			(788,176)	(4,537,951)		(4,537,951)	(2,601,395)				393,441		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)			(850,082)	(6,294,592)		(6,294,592)	(4,464,661)				503,867		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	06/01/2009	06/03/2029		26,500,000	USDLIBBBA3M (4.3682 USD)			(809,827)	(7,043,371)		(7,043,371)	(5,570,342)				561,108		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)			(334,309)	(1,023,220)		(1,023,220)	(183,217)				132,615		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)			(305,238)	(934,244)		(934,244)	(167,285)				121,083		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	06/01/2009	06/03/2039		28,700,000	USDLIBBBA3M (4.3972 USD)			(883,300)	(9,848,490)		(9,848,490)	(8,338,130)				760,385		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	06/01/2009	06/03/2016		14,400,000	USDLIBBBA3M (3.5972 USD)			(356,789)	(1,582,424)		(1,582,424)	(642,360)				156,829		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)			(55,263)	(37,417)		(37,417)	19,966				51,608		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)			(57,666)	(39,043)		(39,043)	20,834				53,852		005
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)			(244,232)	(426,747)		(426,747)	(201,622)				210,423		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)			(617,597)	(3,497,268)		(3,497,268)	(4,216,222)				469,485		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)			(206,537)	(636,254)		(636,254)	(579,981)				148,088		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)			(451,373)	(1,390,490)		(1,390,490)	(1,267,509)				323,637		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)			(761,944)	(3,413,730)		(3,413,730)	(3,944,691)				533,181		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)			(608,367)	(4,160,566)		(4,160,566)	(4,991,421)				513,068		005

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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

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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 (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 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)			346,710	1,407,454		1,407,454	1,920,530				258,537		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)			290,359	1,491,152		1,491,152	2,075,360				232,052		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)			388,463	3,168,665		3,168,665	4,195,324				408,154		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)			90,639	259,000		259,000	294,504				72,678		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)			410,494	2,547,609		2,547,609	3,495,603				362,581		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)			187,658	785,387		785,387	1,022,948				137,637		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)			237,501	1,258,213		1,258,213	1,678,017				187,268		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)			374,215	2,408,669		2,408,669	3,150,301				325,615		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)			373,732	3,166,069		3,166,069	3,998,566				386,659		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)			42,634	20,717		20,717	4,901				65,527		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)			(193,458)	(294,828)		(294,828)	(344,130)				243,737		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)			374,963	2,087,209		2,087,209	3,325,662				347,847		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)			324,750	2,435,622		2,435,622	3,598,599				354,498		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)			235,136	796,749		796,749	1,448,879				193,500		005
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)			199,655	885,277		885,277	1,520,005				170,684		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)			78,644	188,161		188,161	331,804				77,265		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)			106,876	255,706		255,706	450,914				105,002		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)			105,607	259,877		259,877	433,120				101,182		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)			227,779	560,520		560,520	934,179				218,236		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)			487,281	2,113,878		2,113,878	3,742,394				420,352		005

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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	08/12/2010	08/16/2012		23,400,000	0.7277 USD (USDLIBBBA3M)			76,778	42,324		42,324	5,379				110,481		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)			64,081	101,259		101,259	113,371				78,684		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)			515,870	1,749,324		1,749,324	3,183,343				424,762		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)			595,868	3,204,013		3,204,013	5,343,595				560,178		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)			604,775	4,341,996		4,341,996	6,775,299				671,205		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)			89,102	47,034		47,034	12,556				134,921		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)			(1,019,627)	(4,431,681)		(4,431,681)	(9,650,209)				1,024,298		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)			(929,910)	(5,364,513)		(5,364,513)	(10,889,739)				1,104,451		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)			403,201	1,173,530		1,173,530	2,655,341				353,098		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)			90,818	213,910		213,910	391,458				90,493		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)			313,989	1,062,864		1,062,864	2,592,508				292,919		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)			450,485	1,811,262		1,811,262	4,338,700				461,977		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)			408,710	2,129,958		2,129,958	4,870,347				498,180		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)			76,953	35,830		35,830	22,618				129,644		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Bank of America Corp	08/25/2010	08/27/2015		10,500,000	1.5568 USD (USDLIBBBA3M)			99,620	220,194		220,194	457,201				104,525		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)			311,193	687,843		687,843	1,428,210				326,516		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)			604,735	1,803,097		1,803,097	5,138,524				582,254		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)			708,669	3,207,185		3,207,185	8,621,461				890,894		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)			103,984	259,278		259,278	591,514				96,732		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)			686,621	1,790,570		1,790,570	4,698,200				623,843		005

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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	Deutsche Bank AG	08/25/2010	08/27/2030		36,000,000	3.0538 USD (USDLIBBBA3M)			745,743	2,625,221		2,625,221	7,361,759				788,378		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)			230,814	1,056,148		1,056,148	2,806,656				289,840		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)			225,155	784,260		784,260	2,229,459				238,807		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)			1,016,344	2,808,222		2,808,222	6,836,481				907,427		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)			(761,328)	(4,517,361)		(4,517,361)	(8,889,949)				899,486		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)			(519,796)	(1,595,835)		(1,595,835)	(3,367,816)				447,215		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)			(836,259)	(3,753,971)		(3,753,971)	(7,883,365)				835,031		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)			(154,887)	(576,073)		(576,073)	(1,251,308)				141,020		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)			(24,029)	(12,065)		(12,065)	(7,172)				39,532		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)			(31,445)	(15,789)		(15,789)	(9,385)				51,733		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)			(309,677)	(1,839,654)		(1,839,654)	(3,615,292)				365,755		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)			(338,359)	(1,043,465)		(1,043,465)	(2,188,374)				290,615		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)			(89,934)	(141,617)		(141,617)	(190,595)				118,501		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)			(86,161)	(205,465)		(205,465)	(369,093)				84,941		005
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)			(245,305)	(584,972)		(584,972)	(1,050,828)				241,832		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)			(309,905)	(1,397,948)		(1,397,948)	(2,918,203)				309,027		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)			(81,482)	(208,476)		(208,476)	(323,047)				75,156		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)			(350,917)	(897,837)		(897,837)	(1,391,256)				323,672		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)			(416,961)	(2,903,269)		(2,903,269)	(4,714,494)				468,930		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)			(31,912)	(20,029)		(20,029)	(4,874)				45,055		005

STATEMENT AS OF SEPTEMBER 30, 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	09/13/2010	09/15/2020		9,800,000	USD LIBBBA3M (2.7623 USD)			(181,587)	(636,510)		(636,510)	(1,111,323)				147,747		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	USD LIBBBA3M (1.0873 USD)			(121,723)	(205,915)		(205,915)	(224,019)				143,949		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	USD LIBBBA3M (0.6752 USD)			(23,608)	(11,634)		(11,634)	(10,101)				40,772		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	USD LIBBBA3M (2.7662 USD)			(213,458)	(750,275)		(750,275)	(1,306,570)				173,535		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	USD LIBBBA3M (3.5672 USD)			(282,544)	(2,076,873)		(2,076,873)	(3,155,783)				311,760		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	USD LIBBBA3M (0.9942 USD)			(75,383)	(119,117)		(119,117)	(169,577)				101,186		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	USD LIBBBA3M (1.6862 USD)			(130,769)	(320,504)		(320,504)	(545,724)				125,520		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	USD LIBBBA3M (1.6903 USD)			(108,109)	(265,519)		(265,519)	(449,908)				103,464		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 (USD LIBBBA3M)			256,316	1,385,355		1,385,355	2,304,967				241,364		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 (USD LIBBBA3M)			96,964	49,854		49,854	41,554				164,500		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 (USD LIBBBA3M)			418,489	1,024,106		1,024,106	1,748,373				401,802		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	USD LIBBBA3M (2.7542 USD)			(687,278)	(2,388,861)		(2,388,861)	(4,229,091)				561,434		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 (USD LIBBBA3M)			78,696	163,796		163,796	381,265				85,442		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	USD LIBBBA3M (2.5682 USD)			(121,349)	(345,364)		(345,364)	(810,224)				107,188		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	09/22/2010	09/24/2025		12,900,000	USD LIBBBA3M (3.0312 USD)			(265,274)	(965,092)		(965,092)	(2,157,184)				242,960		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 (USD LIBBBA3M)			190,185	1,168,418		1,168,418	2,205,574				222,341		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	USD LIBBBA3M (0.6082 USD)			(25,348)	(8,436)		(8,436)	(19,773)				53,000		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	USD LIBBBA3M (0.8942 USD)			(59,426)	(83,932)		(83,932)	(168,005)				92,952		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	USD LIBBBA3M (3.2372 USD)			(327,211)	(1,498,169)		(1,498,169)	(3,070,845)				324,767		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	USD LIBBBA3M (0.6012 USD)			(18,136)	(5,644)		(5,644)	(15,890)				38,873		005

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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 (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 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)			71,019	139,538		139,538	358,251				79,601		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)			125,811	336,118		336,118	858,207				113,348		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)			132,521	354,044		354,044	903,978				119,393		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)			(46,578)	(62,615)		(62,615)	(144,434)				77,001		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)			313,338	1,726,031		1,726,031	3,702,899				377,019		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)			(103,376)	(207,282)		(207,282)	(513,163)				114,054		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)			212,220	771,518		771,518	1,725,555				194,219		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)			392,380	1,767,638		1,767,638	3,694,902				390,965		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)			(166,232)	(425,349)		(425,349)	(1,148,097)				151,383		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)			(218,357)	(945,858)		(945,858)	(2,072,857)				219,754		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)			(202,307)	(684,166)		(684,166)	(1,674,035)				188,691		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)			(53,026)	(59,945)		(59,945)	(206,191)				101,418		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)			(46,341)	(78,514)		(78,514)	(254,463)				55,627		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)			(15,455)	408		408	(24,569)				43,550		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	10/13/2010	10/15/2015		10,500,000	USDLIBBBA3M (1.3742 USD)			(86,044)	(136,467)		(136,467)	(488,974)				106,304		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)			(167,597)	(439,408)		(439,408)	(1,148,754)				151,451		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)			(161,789)	(271,227)		(271,227)	(893,614)				194,714		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)			(37,390)	(41,696)		(41,696)	(149,411)				72,265		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)			356,651	2,508,509		2,508,509	4,020,181				399,170		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)			214,438	1,079,545		1,079,545	1,967,443				206,776		005

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SCHEDULE DB - PART A - SECTION 1

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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 (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	Goldman Sachs Intl Ltd	10/25/2010	10/29/2012		9,500,000	USD LIBBBA3M (0.5262 USD)			(17,319)	586		586	(31,480)				49,755		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	USD LIBBBA3M (2.5772 USD)			(139,365)	(396,051)		(396,051)	(932,855)				122,898		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	USD LIBBBA3M (1.5533 USD)			(160,062)	(335,013)		(335,013)	(771,928)				170,892		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 (USD LIBBBA3M)			49,452	(11,350)		(11,350)	110,452				161,074		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 (USD LIBBBA3M)			180,164	306,607		306,607	990,890				214,920		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	11/01/2010	11/03/2012		8,500,000	USD LIBBBA3M (0.5023 USD)			(13,750)	2,979		2,979	(31,132)				44,799		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 (USD LIBBBA3M)			176,571	584,635		584,635	1,117,220				147,330		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 (USD LIBBBA3M)			243,770	1,440,727		1,440,727	2,139,648				222,270		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 (USD LIBBBA3M)			244,950	1,976,951		1,976,951	2,676,237				260,793		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	USD LIBBBA3M (0.5422 USD)			(37,781)	(1,498)		(1,498)	(70,837)				106,056		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	USD LIBBBA3M (0.5422 USD)			(15,568)	(617)		(617)	(29,189)				43,701		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	USD LIBBBA3M (0.7502 USD)			(92,689)	(94,484)		(94,484)	(435,330)				196,356		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	USD LIBBBA3M (1.3732 USD)			(90,255)	(137,635)		(137,635)	(527,658)				113,364		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	USD LIBBBA3M (1.3842 USD)			(201,232)	(314,664)		(314,664)	(1,162,940)				250,219		005
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	USD LIBBBA3M (2.6792 USD)			(292,195)	(933,363)		(933,363)	(1,881,857)				247,835		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	USD LIBBBA3M (1.5522 USD)			(118,425)	(245,036)		(245,036)	(580,940)				127,748		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	USD LIBBBA3M (2.8312 USD)			(133,465)	(491,023)		(491,023)	(806,900)				106,464		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	USD LIBBBA3M (3.4152 USD)			(246,188)	(1,276,563)		(1,276,563)	(1,790,110)				198,704		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	USD LIBBBA3M (3.6852 USD)			(547,637)	(3,669,871)		(3,669,871)	(4,609,862)				473,454		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	USD LIBBBA3M (3.9012 USD)			(842,545)	(7,771,035)		(7,771,035)	(8,872,170)				845,217		005

STATEMENT AS OF SEPTEMBER 30, 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	11/15/2010	11/17/2020		37,700,000	USDL1BBBA3M (2.9792 USD)			(760,308)	(3,116,804)		(3,116,804)	(4,342,429)				573,817		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	USDL1BBBA3M (3.5282 USD)			(587,692)	(3,278,359)		(3,278,359)	(4,143,253)				458,187		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	USDL1BBBA3M (3.7642 USD)			(242,310)	(1,701,906)		(1,701,906)	(2,004,888)				204,870		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 (USDL1BBBA3M)			115,594	72,863		72,863	88,580				195,644		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 (USDL1BBBA3M)			570,802	1,427,271		1,427,271	2,383,018				536,585		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 (USDL1BBBA3M)			1,611,368	6,825,181		6,825,181	9,026,567				1,193,474		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 (USDL1BBBA3M)			1,134,206	6,486,726		6,486,726	7,904,533				872,913		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 (USDL1BBBA3M)			82,050	43,416		43,416	79,452				154,795		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 (USDL1BBBA3M)			74,073	119,510		119,510	215,076				106,049		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	USDL1BBBA3M (0.6742 USD)			(22,990)	(12,504)		(12,504)	(23,055)				43,256		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	USDL1BBBA3M (0.9772 USD)			(37,567)	(60,955)		(60,955)	(111,045)				53,967		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	USDL1BBBA3M (1.7232 USD)			(153,600)	(377,055)		(377,055)	(655,166)				146,725		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	USDL1BBBA3M (2.9722 USD)			(144,783)	(590,591)		(590,591)	(831,162)				109,703		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 (USDL1BBBA3M)			256,042	1,391,028		1,391,028	1,833,252				202,862		005
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 (USDL1BBBA3M)			539,423	4,853,245		4,853,245	5,739,643				549,525		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 (USDL1BBBA3M)			334,600	1,372,577		1,372,577	1,919,552				253,192		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 (USDL1BBBA3M)			510,533	3,452,678		3,452,678	4,299,357				441,053		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 (USDL1BBBA3M)			32,970	23,361		23,361	24,428				53,006		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 (USDL1BBBA3M)			81,915	58,041		58,041	60,692				131,695		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 (USDL1BBBA3M)			356,694	3,188,970		3,188,970	3,803,019				364,537		005

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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 (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 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)			401,097	1,008,713		1,008,713	1,680,387				376,524		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)			353,667	1,916,738		1,916,738	2,535,792				280,621		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)			538,518	2,197,422		2,197,422	3,100,274				408,828		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)			371,664	2,500,007		2,500,007	3,136,767				321,969		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)			(231,430)	(646,750)		(646,750)	(861,825)				196,814		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)			(564,960)	(2,542,586)		(2,542,586)	(3,063,315)				404,553		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)			(500,587)	(4,826,748)		(4,826,748)	(5,213,584)				492,466		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)			(479,458)	(2,826,901)		(2,826,901)	(3,307,799)				364,259		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)			(510,905)	(3,712,349)		(3,712,349)	(4,183,306)				425,738		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)			(87,657)	(80,729)		(80,729)	(38,873)				111,611		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)			(208,525)	(670,191)		(670,191)	(631,375)				149,804		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)			(349,460)	(1,123,148)		(1,123,148)	(1,058,098)				251,051		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)			(662,087)	(3,455,251)		(3,455,251)	(3,207,638)				424,905		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)			(515,664)	(5,436,550)		(5,436,550)	(5,206,339)				481,831		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/13/2010	12/15/2025		21,100,000	USDLIBBBA3M (3.9062 USD)			(571,991)	(3,844,837)		(3,844,837)	(3,672,206)				400,576		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)			(132,650)	(273,669)		(273,669)	(240,878)				130,339		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)			(478,415)	(3,891,730)		(3,891,730)	(3,722,513)				373,062		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)			(803,773)	(5,595,837)		(5,595,837)	(5,046,384)				548,762		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)			(833,853)	(9,189,518)		(9,189,518)	(8,272,892)				756,774		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)			(844,934)	(4,505,322)		(4,505,322)	(4,015,032)				532,053		005

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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 (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	Credit Suisse Intl	12/15/2010	12/17/2030		28,900,000	USD LIBBBA3M (4.1643 USD)			(839,753)	(7,097,046)		(7,097,046)	(6,405,046)				638,004		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	USD LIBBBA3M (2.2273 USD)			(270,253)	(873,957)		(873,957)	(809,368)				192,287		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 (USD LIBBBA3M)			965,944	7,829,067		7,829,067	7,534,910				755,331		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 (USD LIBBBA3M)			1,105,242	11,568,770		11,568,770	11,191,820				1,037,501		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 (USD LIBBBA3M)			621,839	4,163,075		4,163,075	4,006,532				436,941		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 (USD LIBBBA3M)			113,169	355,921		355,921	357,851				83,874		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 (USD LIBBBA3M)			555,933	2,862,271		2,862,271	2,730,446				361,086		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	USD LIBBBA3M (0.8273 USD)			(153,697)	(134,770)		(134,770)	(95,267)				213,782		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	06/05/2009	06/09/2014		14,200,000	USD LIBBBA3M (3.3432 USD)			(324,775)	(1,013,501)		(1,013,501)	(139,386)				117,323		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	06/05/2009	06/09/2014		7,800,000	USD LIBBBA3M (3.3432 USD)			(178,397)	(556,712)		(556,712)	(76,564)				64,445		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	USD LIBBBA3M (4.2143 USD)			(314,630)	(1,875,209)		(1,875,209)	(983,523)				149,444		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	USD LIBBBA3M (4.2143 USD)			(620,439)	(3,697,843)		(3,697,843)	(1,939,470)				294,698		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	06/05/2009	06/09/2039		29,000,000	USD LIBBBA3M (4.5003 USD)			(914,941)	(10,553,258)		(10,553,258)	(8,511,758)				768,561		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	06/05/2009	06/09/2016		8,800,000	USD LIBBBA3M (3.8433 USD)			(234,275)	(1,068,476)		(1,068,476)	(382,793)				96,008		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	USD LIBBBA3M (4.4823 USD)			(311,005)	(2,392,240)		(2,392,240)	(1,580,203)				177,634		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	USD LIBBBA3M (4.4823 USD)			(785,367)	(6,041,010)		(6,041,010)	(3,990,412)				448,570		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	06/05/2009	06/09/2029		7,700,000	USD LIBBBA3M (4.5173 USD)			(243,914)	(2,215,950)		(2,215,950)	(1,632,646)				163,115		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	06/05/2009	06/09/2029		26,500,000	USD LIBBBA3M (4.5173 USD)			(839,446)	(7,626,321)		(7,626,321)	(5,618,847)				561,369		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	06/19/2009	06/23/2012		13,900,000	2.3678 USD (USD LIBBBA3M)			216,577	189,353		189,353	(178,996)				59,853		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 (USD LIBBBA3M)			236,214	741,291		741,291	123,626				89,033		005

STATEMENT AS OF SEPTEMBER 30, 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 Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	06/19/2009	06/23/2024		10,700,000	4.3098 USD (USDLIBBBA3M)			322,563	2,380,807		2,380,807	1,706,845				192,278		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	06/19/2009	06/23/2029		15,500,000	4.3678 USD (USDLIBBBA3M)			474,007	4,126,733		4,126,733	3,266,756				328,703		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)			469,153	5,200,407		5,200,407	4,443,242				405,763		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	06/26/2009	07/01/2019		20,700,000	3.6947 USD (USDLIBBBA3M)			528,828	2,853,894		2,853,894	1,952,183				290,241		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)			481,845	3,229,561		3,229,561	2,758,182				312,911		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)			602,784	4,721,336		4,721,336	4,418,080				451,946		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)			641,474	6,404,033		6,404,033	6,338,082				594,263		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)			963,195	853,907		853,907	(731,338)				345,342		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	07/07/2009	07/09/2014		20,450,000	2.7687 USD (USDLIBBBA3M)			381,076	1,173,422		1,173,422	324,133				171,521		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	07/07/2009	07/09/2014		103,550,000	2.7687 USD (USDLIBBBA3M)			1,929,603	5,941,706		5,941,706	1,641,270				868,508		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	07/07/2009	07/09/2019		27,200,000	3.6407 USD (USDLIBBBA3M)			684,746	3,640,426		3,640,426	2,582,465				381,918		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	07/07/2009	07/09/2024		14,500,000	USDLIBBBA3M (3.9503 USD)			(398,699)	(2,639,845)		(2,639,845)	(2,302,186)				261,011		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	07/07/2009	07/09/2029		21,400,000	USDLIBBBA3M (4.0413 USD)			(603,031)	(4,677,486)		(4,677,486)	(4,439,644)				454,383		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)			(846,326)	(8,442,378)		(8,442,378)	(8,354,386)				782,970		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)			147,344	132,866		132,866	(108,959)				55,103		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	07/13/2009	07/15/2014		9,700,000	2.6618 USD (USDLIBBBA3M)			173,161	530,409		530,409	164,873				81,598		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	07/13/2009	07/15/2014		12,000,000	2.6618 USD (USDLIBBBA3M)			214,220	656,176		656,176	203,967				100,946		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)			291,600	1,490,503		1,490,503	1,157,544				170,077		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)			266,354	1,665,124		1,665,124	1,600,433				181,925		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)			328,081	2,389,441		2,389,441	2,493,006				257,036		005

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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 (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 Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	07/13/2009	07/15/2039		12,500,000	3.9708 USD (USDLIBBBA3M)			345,865	3,231,328		3,231,328	3,492,700				331,865		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	07/13/2009	07/15/2019		54,900,000	USDLIBBBA3M (3.5023 USD)			(1,326,133)	(6,793,061)		(6,793,061)	(5,250,708)				771,671		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	07/17/2009	07/21/2012		37,300,000	USDLIBBBA3M (2.1262 USD)			(515,938)	(486,839)		(486,839)	394,793				168,826		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	07/17/2009	07/21/2016		9,200,000	USDLIBBBA3M (3.4912 USD)			(221,440)	(982,686)		(982,686)	(442,426)				101,594		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)			(714,798)	(2,254,267)		(2,254,267)	(527,342)				296,134		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)			(631,303)	(1,990,948)		(1,990,948)	(465,743)				261,543		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	07/17/2009	07/21/2019		25,500,000	USDLIBBBA3M (3.8802 USD)			(688,171)	(3,869,460)		(3,869,460)	(2,416,159)				358,804		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)			(647,066)	(4,594,787)		(4,594,787)	(3,550,562)				400,131		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	07/17/2009	07/21/2029		23,200,000	USDLIBBBA3M (4.2692 USD)			(693,787)	(5,854,455)		(5,854,455)	(4,880,831)				493,057		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	07/17/2009	07/21/2039		23,200,000	USDLIBBBA3M (4.3482 USD)			(707,533)	(7,754,892)		(7,754,892)	(6,729,846)				616,124		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	07/27/2009	07/29/2012		22,500,000	USDLIBBBA3M (2.1363 USD)			(314,086)	(302,201)		(302,201)	238,269				103,210		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	07/27/2009	07/29/2014		20,700,000	USDLIBBBA3M (3.0373 USD)			(429,357)	(1,360,595)		(1,360,595)	(314,229)				175,323		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	07/27/2009	07/29/2014		17,000,000	USDLIBBBA3M (3.0373 USD)			(352,612)	(1,117,397)		(1,117,397)	(258,063)				143,985		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)			(366,175)	(2,078,252)		(2,078,252)	(1,260,240)				187,403		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	07/27/2009	07/29/2024		12,500,000	USDLIBBBA3M (4.2743 USD)			(375,672)	(2,740,539)		(2,740,539)	(2,005,310)				225,491		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)			(366,598)	(3,190,841)		(3,190,841)	(2,518,772)				253,060		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	07/27/2009	07/29/2039		11,900,000	USDLIBBBA3M (4.4383 USD)			(372,331)	(4,198,177)		(4,198,177)	(3,483,279)				316,154		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	07/27/2009	07/29/2012		55,200,000	2.1687 USD (USDLIBBBA3M)			784,020	756,205		756,205	(597,917)				253,209		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	07/27/2009	07/29/2024		34,500,000	4.2817 USD (USDLIBBBA3M)			1,038,776	7,592,910		7,592,910	5,535,528				622,356		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)			1,089,423	6,248,413		6,248,413	3,688,952				549,529		005

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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

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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 (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 Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	08/10/2009	08/12/2012		15,200,000	USD LIBBBA3M (2.4022 USD)			(240,905)	(247,232)		(247,232)	186,439				71,317		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	08/10/2009	08/12/2014		17,400,000	USD LIBBBA3M (3.2742 USD)			(389,569)	(1,270,857)		(1,270,857)	(252,481)				148,368		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	08/10/2009	08/12/2014		17,800,000	USD LIBBBA3M (3.2742 USD)			(398,524)	(1,300,073)		(1,300,073)	(258,286)				151,779		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	USD LIBBBA3M (3.7822 USD)			(374,646)	(1,734,973)		(1,734,973)	(681,998)				158,899		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	USD LIBBBA3M (4.1732 USD)			(358,317)	(2,138,308)		(2,138,308)	(1,165,264)				173,737		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	USD LIBBBA3M (4.4392 USD)			(314,378)	(2,404,608)		(2,404,608)	(1,631,739)				182,469		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	08/17/2009	08/19/2014		5,000,000	2.8128 USD (USD LIBBBA3M)			94,607	301,253		301,253	90,828				42,777		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	08/17/2009	08/19/2019		9,000,000	USD LIBBBA3M (3.7032 USD)			(230,395)	(1,250,900)		(1,250,900)	(867,899)				127,279		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	USD LIBBBA3M (4.0102 USD)			(170,202)	(1,154,774)		(1,154,774)	(977,539)				110,286		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	08/17/2009	08/19/2029		10,200,000	USD LIBBBA3M (4.1042 USD)			(291,791)	(2,330,309)		(2,330,309)	(2,133,980)				217,258		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	USD LIBBBA3M (4.1822 USD)			(160,556)	(1,657,331)		(1,657,331)	(1,572,691)				146,272		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	08/17/2009	08/19/2012		6,600,000	USD LIBBBA3M (2.0212 USD)			(85,698)	(87,435)		(87,435)	61,534				31,307		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 (USD LIBBBA3M)			204,691	1,079,103		1,079,103	808,245				117,685		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 (USD LIBBBA3M)			198,157	1,301,387		1,301,387	1,170,420				132,192		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 (USD LIBBBA3M)			371,489	2,871,103		2,871,103	2,773,867				283,612		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	09/01/2009	09/03/2039		12,900,000	4.0948 USD (USD LIBBBA3M)			367,766	3,663,441		3,663,441	3,660,525				343,327		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	09/02/2009	09/04/2019		50,100,000	USD LIBBBA3M (3.5722 USD)			(1,231,819)	(6,478,288)		(6,478,288)	(4,881,657)				710,486		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	09/02/2009	09/04/2024		14,000,000	USD LIBBBA3M (3.8852 USD)			(377,086)	(2,451,793)		(2,451,793)	(2,243,544)				253,545		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	USD LIBBBA3M (1.8462 USD)			(93,313)	(100,877)		(100,877)	60,350				39,553		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	USD LIBBBA3M (2.6782 USD)			(393,890)	(1,263,003)		(1,263,003)	(459,190)				190,702		005

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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 (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 Annuity Benefit	N/A	Interest	Citibank NA	09/14/2009	09/16/2016		7,800,000	USD LIBBBA3M (3.1582 USD)			(167,732)	(721,908)		(721,908)	(415,929)				87,521		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	USD LIBBBA3M (2.0133 USD)			(96,889)	(108,774)		(108,774)	64,632				37,396		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	USD LIBBBA3M (2.8453 USD)			(216,491)	(706,692)		(706,692)	(227,054)				98,223		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	USD LIBBBA3M (2.8453 USD)			(348,684)	(1,138,212)		(1,138,212)	(365,698)				158,199		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	USD LIBBBA3M (3.6923 USD)			(216,843)	(1,178,356)		(1,178,356)	(832,047)				120,916		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	USD LIBBBA3M (3.9873 USD)			(230,105)	(1,552,874)		(1,552,874)	(1,338,273)				150,602		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 (USD LIBBBA3M)			586,068	655,276		655,276	(385,604)				232,177		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 (USD LIBBBA3M)			900,606	2,927,440		2,927,440	988,775				418,290		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 (USD LIBBBA3M)			805,115	2,617,046		2,617,046	883,936				373,939		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 (USD LIBBBA3M)			725,274	3,184,330		3,184,330	1,726,792				365,374		005
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 (USD LIBBBA3M)			1,755,024	9,416,543		9,416,543	6,842,595				993,101		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 (USD LIBBBA3M)			842,135	5,604,863		5,604,863	4,945,538				557,106		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 (USD LIBBBA3M)			199,645	223,821		223,821	(126,986)				83,185		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	09/28/2009	09/30/2014		10,500,000	2.6767 USD (USD LIBBBA3M)			188,078	607,563		607,563	227,745				91,604		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 (USD LIBBBA3M)			245,109	1,176,392		1,176,392	1,086,208				155,429		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 (USD LIBBBA3M)			306,757	1,770,920		1,770,920	1,971,659				223,511		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 (USD LIBBBA3M)			321,589	2,145,689		2,145,689	2,574,449				267,224		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 (USD LIBBBA3M)			341,472	2,894,154		2,894,154	3,583,396				346,548		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	10/09/2009	10/13/2011		13,400,000	USD LIBBBA3M (1.3432 USD)			(106,641)	(4,895)		(4,895)	94,871				12,732		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	10/09/2009	10/13/2011		8,300,000	USD LIBBBA3M (1.3432 USD)			(66,054)	(3,032)		(3,032)	58,763				7,886		005

STATEMENT AS OF SEPTEMBER 30, 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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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 Annuity Benefit	N/A	Interest	UBS AG	10/19/2009	10/21/2011		10,700,000	USD LIBBBA3M (1.3623 USD)			(86,701)	(6,592)		(6,592)	76,524				12,921		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	10/19/2009	10/21/2012		19,000,000	USD LIBBBA3M (1.9623 USD)			(239,454)	(286,643)		(286,643)	142,892				98,498		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	USD LIBBBA3M (2.7473 USD)			(416,033)	(1,365,803)		(1,365,803)	(505,815)				198,165		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	USD LIBBBA3M (2.7473 USD)			(351,317)	(1,153,344)		(1,153,344)	(427,132)				167,340		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	USD LIBBBA3M (3.5873 USD)			(520,597)	(2,751,908)		(2,751,908)	(2,084,980)				300,216		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	USD LIBBBA3M (3.9383 USD)			(381,178)	(2,527,170)		(2,527,170)	(2,250,600)				252,984		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	10/19/2009	10/21/2029		13,300,000	USD LIBBBA3M (4.0563 USD)			(376,495)	(2,958,030)		(2,958,030)	(2,795,747)				284,650		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	10/19/2009	10/21/2039		13,100,000	USD LIBBBA3M (4.1433 USD)			(379,381)	(3,857,693)		(3,857,693)	(3,746,017)				349,470		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	10/23/2009	10/27/2019		3,700,000	3.6698 USD (USD LIBBBA3M)			93,980	508,389		508,389	367,497				52,949		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 (USD LIBBBA3M)			145,652	993,581		993,581	844,657				94,701		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	10/23/2009	10/27/2029		8,100,000	4.1348 USD (USD LIBBBA3M)			233,989	1,897,032		1,897,032	1,711,516				173,437		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	10/23/2009	10/27/2039		7,800,000	4.2198 USD (USD LIBBBA3M)			230,296	2,418,081		2,418,081	2,248,288				208,142		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/02/2009	11/04/2014		14,400,000	2.7018 USD (USD LIBBBA3M)			260,670	859,922		859,922	340,210				127,618		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	11/02/2009	11/04/2019		16,800,000	3.6108 USD (USD LIBBBA3M)			418,649	2,232,270		2,232,270	1,675,921				240,743		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	11/02/2009	11/04/2024		21,000,000	3.9708 USD (USD LIBBBA3M)			580,012	3,898,050		3,898,050	3,411,809				382,766		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/02/2009	11/04/2029		27,100,000	4.0908 USD (USD LIBBBA3M)			772,881	6,169,776		6,169,776	5,716,912				580,616		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/02/2009	11/04/2039		26,800,000	4.1768 USD (USD LIBBBA3M)			781,612	8,076,332		8,076,332	7,695,935				715,434		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 (USD LIBBBA3M)			123,323	15,292		15,292	(106,368)				26,036		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 (USD LIBBBA3M)			513,296	630,142		630,142	(281,783)				226,913		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	11/02/2009	11/04/2014		34,000,000	2.7018 USD (USD LIBBBA3M)			615,472	2,030,372		2,030,372	803,274				301,321		005

STATEMENT AS OF SEPTEMBER 30, 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 Annuity Benefit	N/A	Interest	Deutsche Bank AG	11/06/2009	11/10/2011		11,100,000	USD LIBBBA3M (1.1942 USD)			(75,353)	(10,955)		(10,955)	63,772				18,730		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	USD LIBBBA3M (1.8172 USD)			(199,422)	(248,018)		(248,018)	102,635				92,505		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	11/06/2009	11/10/2014		16,800,000	USD LIBBBA3M (2.6772 USD)			(300,906)	(994,128)		(994,128)	(405,582)				149,282		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	USD LIBBBA3M (1.1942 USD)			(51,593)	(7,501)		(7,501)	43,664				12,824		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	11/06/2009	11/10/2014		16,700,000	USD LIBBBA3M (2.6772 USD)			(299,115)	(988,210)		(988,210)	(403,168)				148,394		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	11/06/2009	11/10/2019		17,800,000	USD LIBBBA3M (3.6742 USD)			(451,916)	(2,453,028)		(2,453,028)	(1,777,132)				255,332		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	USD LIBBBA3M (4.0692 USD)			(385,574)	(2,680,643)		(2,680,643)	(2,217,501)				248,042		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/06/2009	11/10/2029		13,600,000	USD LIBBBA3M (4.2042 USD)			(399,344)	(3,327,799)		(3,327,799)	(2,889,293)				291,511		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/06/2009	11/10/2039		12,800,000	USD LIBBBA3M (4.3012 USD)			(385,166)	(4,180,264)		(4,180,264)	(3,722,290)				341,800		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	11/20/2009	11/24/2011		7,600,000	USD LIBBBA3M (1.0483 USD)			(43,164)	(8,355)		(8,355)	34,971				14,853		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	11/20/2009	11/24/2019		8,700,000	3.4737 USD (USD LIBBBA3M)			207,669	1,066,380		1,066,380	877,879				125,091		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 (USD LIBBBA3M)			219,712	1,446,422		1,446,422	1,318,968				147,947		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/20/2009	11/24/2029		12,900,000	4.0727 USD (USD LIBBBA3M)			365,876	2,906,802		2,906,802	2,724,956				276,799		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/20/2009	11/24/2039		12,300,000	4.1827 USD (USD LIBBBA3M)			359,006	3,725,552		3,725,552	3,538,512				328,672		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	11/20/2009	11/24/2011		8,300,000	USD LIBBBA3M (1.0483 USD)			(47,140)	(9,124)		(9,124)	38,192				16,221		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	USD LIBBBA3M (1.6403 USD)			(69,824)	(87,304)		(87,304)	29,544				37,309		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	11/23/2009	11/25/2011		28,000,000	1.0668 USD (USD LIBBBA3M)			162,822	31,413		31,413	(132,718)				55,217		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	11/23/2009	11/25/2014		15,900,000	2.5298 USD (USD LIBBBA3M)			266,923	875,643		875,643	413,465				142,214		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	12/01/2009	12/03/2019		12,400,000	3.3767 USD (USD LIBBBA3M)			286,738	1,427,632		1,427,632	1,257,908				178,560		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 (USD LIBBBA3M)			333,604	2,127,741		2,127,741	2,050,273				230,355		005

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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	Deutsche Bank AG	12/01/2009	12/03/2029		17,100,000	3.9917 USD (USDLIBBBA3M)			474,295	3,647,736		3,647,736	3,598,304				367,169		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)			480,590	4,835,607		4,835,607	4,799,599				449,114		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	12/04/2009	12/08/2011		6,200,000	USDLIBBBA3M (1.2153 USD)			(42,840)	(10,074)		(10,074)	35,876				13,572		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	12/04/2009	12/08/2014		8,700,000	USDLIBBBA3M (2.6233 USD)			(151,987)	(508,021)		(508,021)	(227,271)				78,253		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	12/04/2009	12/08/2019		14,600,000	USDLIBBBA3M (3.6223 USD)			(364,448)	(1,958,311)		(1,958,311)	(1,474,808)				210,417		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)			(317,668)	(2,196,240)		(2,196,240)	(1,850,636)				206,695		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	12/04/2009	12/08/2029		11,800,000	USDLIBBBA3M (4.1873 USD)			(344,557)	(2,863,517)		(2,863,517)	(2,512,424)				253,464		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)			(342,429)	(3,674,832)		(3,674,832)	(3,337,618)				307,504		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	12/11/2009	12/15/2014		8,600,000	USDLIBBBA3M (2.6082 USD)			(149,413)	(500,123)		(500,123)	(229,025)				77,586		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	12/11/2009	12/15/2014		9,000,000	USDLIBBBA3M (2.6082 USD)			(156,362)	(523,384)		(523,384)	(239,677)				81,194		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	12/11/2009	12/15/2019		10,600,000	USDLIBBBA3M (3.6562 USD)			(267,476)	(1,450,576)		(1,450,576)	(1,072,526)				152,947		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	12/11/2009	12/15/2024		5,100,000	USDLIBBBA3M (4.0912 USD)			(145,330)	(1,020,837)		(1,020,837)	(837,293)				93,355		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	12/18/2009	12/22/2019		5,400,000	3.6667 USD (USDLIBBBA3M)			136,722	743,843		743,843	547,756				78,007		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)			145,192	1,018,720		1,018,720	838,380				93,423		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)			132,430	1,111,761		1,111,761	961,202				96,762		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	12/18/2009	12/22/2039		4,500,000	4.2927 USD (USDLIBBBA3M)			135,063	1,465,116		1,465,116	1,310,885				120,409		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)			(71,631)	(22,584)		(22,584)	60,570				22,463		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)			(41,167)	(12,979)		(12,979)	34,810				12,910		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	12/30/2009	01/04/2015		16,300,000	USDLIBBBA3M (2.9333 USD)			(323,449)	(1,122,898)		(1,122,898)	(412,998)				148,301		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	12/30/2009	01/04/2015		19,200,000	USDLIBBBA3M (2.9333 USD)			(380,995)	(1,322,677)		(1,322,677)	(486,477)				174,686		005

STATEMENT AS OF SEPTEMBER 30, 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 Annuity Benefit	N/A	Interest	Deutsche Bank AG	12/30/2009	01/04/2020		5,000,000	USDL1BBBA3M (3.9353 USD)			(136,793)	(793,526)		(793,526)	(506,240)				72,385		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	USDL1BBBA3M (3.9353 USD)			(716,793)	(4,158,074)		(4,158,074)	(2,652,697)				379,297		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	USDL1BBBA3M (4.3323 USD)			(643,123)	(4,844,652)		(4,844,652)	(3,514,806)				388,867		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	USDL1BBBA3M (4.4423 USD)			(701,123)	(6,328,391)		(6,328,391)	(4,872,695)				484,280		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	12/30/2009	01/04/2040		6,200,000	USDL1BBBA3M (4.5033 USD)			(196,035)	(2,283,884)		(2,283,884)	(1,844,929)				166,002		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	12/30/2009	01/04/2040		21,400,000	USDL1BBBA3M (4.5033 USD)			(676,636)	(7,883,083)		(7,883,083)	(6,367,982)				572,975		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	USDL1BBBA3M (2.0273 USD)			(227,044)	(324,245)		(324,245)	104,980				98,557		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	01/05/2010	01/07/2012		17,500,000	1.3038 USD (USDL1BBBA3M)			133,762	43,513		43,513	(110,641)				45,885		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	01/05/2010	01/07/2015		15,500,000	2.8538 USD (USDL1BBBA3M)			298,662	1,028,905		1,028,905	402,121				141,200		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	01/05/2010	01/07/2015		36,000,000	2.8538 USD (USDL1BBBA3M)			693,667	2,389,715		2,389,715	933,959				327,948		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	01/05/2010	01/07/2020		7,500,000	3.8778 USD (USDL1BBBA3M)			202,114	1,157,162		1,157,162	760,905				108,631		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	01/05/2010	01/07/2020		31,500,000	3.8778 USD (USDL1BBBA3M)			848,879	4,860,081		4,860,081	3,195,800				456,252		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	01/05/2010	01/07/2025		16,600,000	4.2798 USD (USDL1BBBA3M)			497,395	3,692,731		3,692,731	2,749,481				304,585		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	01/05/2010	01/07/2030		5,800,000	4.3988 USD (USDL1BBBA3M)			178,965	1,594,138		1,594,138	1,253,638				124,865		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	01/05/2010	01/07/2030		8,200,000	4.3988 USD (USDL1BBBA3M)			253,020	2,253,781		2,253,781	1,772,384				176,533		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 (USDL1BBBA3M)			307,536	1,403,642		1,403,642	747,103				151,502		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	01/11/2010	01/13/2012		9,200,000	USDL1BBBA3M (1.2222 USD)			(64,867)	(21,490)		(21,490)	52,357				24,843		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	01/11/2010	01/13/2012		6,000,000	USDL1BBBA3M (1.2222 USD)			(42,305)	(14,015)		(14,015)	34,146				16,202		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	01/11/2010	01/13/2015		8,700,000	USDL1BBBA3M (2.8502 USD)			(167,569)	(577,344)		(577,344)	(227,807)				79,453		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	01/11/2010	01/13/2015		8,700,000	USDL1BBBA3M (2.8502 USD)			(167,569)	(577,344)		(577,344)	(227,807)				79,453		005

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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 (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	Credit Suisse First Boston International	01/11/2010	01/13/2020		4,500,000	USD LIBBBA3M (3.9162 USD)			(122,651)	(708,144)		(708,144)	(457,077)				65,244		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	01/11/2010	01/13/2030		5,000,000	USD LIBBBA3M (4.4792 USD)			(157,392)	(1,435,248)		(1,435,248)	(1,086,321)				107,690		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	01/11/2010	01/13/2040		5,000,000	USD LIBBBA3M (4.5742 USD)			(160,954)	(1,914,707)		(1,914,707)	(1,498,887)				133,931		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	01/11/2010	01/13/2013		15,400,000	USD LIBBBA3M (1.8882 USD)			(185,506)	(265,515)		(265,515)	71,855				88,074		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	01/22/2010	01/26/2015		16,700,000	2.6608 USD (USD LIBBBA3M)			297,845	1,008,870		1,008,870	467,627				153,336		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	01/22/2010	01/26/2015		10,900,000	2.6608 USD (USD LIBBBA3M)			194,402	658,484		658,484	305,218				100,082		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	01/22/2010	01/26/2020		21,900,000	3.7118 USD (USD LIBBBA3M)			563,214	3,101,459		3,101,459	2,248,480				318,200		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	01/22/2010	01/26/2025		20,100,000	4.1448 USD (USD LIBBBA3M)			582,197	4,160,445		4,160,445	3,330,220				369,526		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	01/22/2010	01/26/2030		28,700,000	4.2968 USD (USD LIBBBA3M)			864,014	7,461,566		7,461,566	6,183,120				618,744		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	01/22/2010	01/26/2040		27,100,000	4.3978 USD (USD LIBBBA3M)			836,375	9,415,551		9,415,551	7,993,202				726,362		005
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 (USD LIBBBA3M)			175,689	253,417		253,417	(49,001)				93,920		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	USD LIBBBA3M (1.3913 USD)			(88,467)	(194,389)		(194,389)	(194,389)				82,753		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 (USD LIBBBA3M)			166,570	892,924		892,924	892,924				108,889		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 (USD LIBBBA3M)			216,079	1,520,179		1,520,179	1,520,179				152,213		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	USD LIBBBA3M (2.2803 USD)			(106,840)	(359,346)		(359,346)	(359,346)				75,981		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	USD LIBBBA3M (0.9053 USD)			(31,410)	(31,751)		(31,751)	(31,751)				39,210		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	USD LIBBBA3M (0.9053 USD)			(37,328)	(37,732)		(37,732)	(37,732)				46,597		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 (USD LIBBBA3M)			429,600	4,803,699		4,803,699	4,803,699				400,558		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 (USD LIBBBA3M)			498,347	4,276,281		4,276,281	4,276,281				389,123		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	USD LIBBBA3M (2.1543 USD)			(599,026)	(1,999,759)		(1,999,759)	(1,999,759)				475,246		005

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SCHEDULE DB - PART A - SECTION 1

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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 (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 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)			1,188,564	8,395,710		8,395,710	8,395,710				897,187		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)			845,602	7,331,886		7,331,886	7,331,886				703,723		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)			(944,416)	(10,761,099)		(10,761,099)	(10,761,099)				932,390		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)			(667,370)	(5,785,550)		(5,785,550)	(5,785,550)				555,455		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)			117,421	109,350		109,350	109,350				181,681		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)			98,842	92,048		92,048	92,048				152,934		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)			(516,412)	(1,135,044)		(1,135,044)	(1,135,044)				565,428		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)			(570,881)	(3,079,951)		(3,079,951)	(3,079,951)				400,932		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)			(621,920)	(4,405,172)		(4,405,172)	(4,405,172)				468,594		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)			(352,718)	(1,906,850)		(1,906,850)	(1,906,850)				247,318		005
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)			(53,063)	(49,012)		(49,012)	(49,012)				82,791		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)			(129,341)	(119,468)		(119,468)	(119,468)				201,804		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)			(226,192)	(1,614,729)		(1,614,729)	(1,614,729)				169,532		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas SA	01/14/2011	01/18/2016		19,300,000	USDLIBBBA3M (2.1543 USD)			(254,092)	(848,249)		(848,249)	(848,249)				201,588		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)			(8,787)	(131,985)		(131,985)	(131,985)				31,365		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)			(306,786)	(1,769,094)		(1,769,094)	(1,769,094)				216,850		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)			(187,939)	(1,423,609)		(1,423,609)	(1,423,609)				142,960		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)			(170,396)	(608,116)		(608,116)	(608,116)				134,035		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)			123,684	128,469		128,469	128,469				191,713		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)			307,512	1,796,018		1,796,018	1,796,018				218,452		005

STATEMENT AS OF SEPTEMBER 30, 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 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)			334,598	2,573,010		2,573,010	2,573,010				255,470		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)			294,315	1,059,367		1,059,367	1,059,367				233,663		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)			340,756	3,204,049		3,204,049	3,204,049				287,849		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)			760,835	9,332,270		9,332,270	9,332,270				766,444		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)			(219,343)	(867,855)		(867,855)	(867,855)				168,233		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)			(70,468)	(85,419)		(85,419)	(85,419)				102,120		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)			(297,570)	(2,511,294)		(2,511,294)	(2,511,294)				227,133		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)			(330,575)	(2,124,974)		(2,124,974)	(2,124,974)				232,673		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)			(216,936)	(2,231,162)		(2,231,162)	(2,231,162)				183,911		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)			(109,866)	(455,996)		(455,996)	(455,996)				79,936		005
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)			(169,081)	(897,770)		(897,770)	(897,770)				114,335		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)			(195,851)	(1,319,585)		(1,319,585)	(1,319,585)				134,076		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)			(214,803)	(2,974,570)		(2,974,570)	(2,974,570)				215,618		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)			462,102	3,099,981		3,099,981	3,099,981				320,596		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)			471,087	1,962,179		1,962,179	1,962,179				345,093		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)			534,030	4,658,261		4,658,261	4,658,261				406,587		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)			680,166	7,186,793		7,186,793	7,186,793				578,444		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)			(165,286)	(688,745)		(688,745)	(688,745)				120,993		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)			(208,328)	(1,394,092)		(1,394,092)	(1,394,092)				144,885		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)			(413,325)	(3,601,528)		(3,601,528)	(3,601,528)				314,962		005

STATEMENT AS OF SEPTEMBER 30, 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	Credit Suisse Intl	02/08/2011	02/11/2041		10,300,000	USD LIBBBA3M (4.4613 USD)			(275,794)	(3,779,996)		(3,779,996)	(3,779,996)				281,122		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	USD LIBBBA3M (4.3493 USD)			(367,410)	(3,881,638)		(3,881,638)	(3,881,638)				312,493		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	USD LIBBBA3M (1.0502 USD)			(475,048)	(694,215)		(694,215)	(694,215)				593,951		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	USD LIBBBA3M (2.5692 USD)			(2,450,007)	(10,613,834)		(10,613,834)	(10,613,834)				1,813,039		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	BNP Paribas SA	02/14/2011	02/18/2014		75,900,000	USD LIBBBA3M (1.6262 USD)			(633,801)	(1,811,464)		(1,811,464)	(1,811,464)				590,634		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	USD LIBBBA3M (1.0472 USD)			(876,316)	(1,278,038)		(1,278,038)	(1,278,038)				1,099,997		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	USD LIBBBA3M (3.2032 USD)			(730,090)	(4,001,639)		(4,001,639)	(4,001,639)				510,193		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JP Morgan Chase & Co	02/14/2011	02/19/2013		31,200,000	1.0468 USD (USD LIBBBA3M)			147,552	215,135		215,135	215,135				185,313		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	USD LIBBBA3M (4.1762 USD)			(2,428,798)	(21,638,370)		(21,638,370)	(21,638,370)				1,909,952		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	BNP Paribas SA	02/14/2011	02/16/2026		100,000,000	USD LIBBBA3M (4.1762 USD)			(2,428,798)	(21,638,370)		(21,638,370)	(21,638,370)				1,909,952		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	BNP Paribas SA	02/14/2011	02/16/2026		100,000,000	USD LIBBBA3M (4.1862 USD)			(2,435,048)	(21,763,001)		(21,763,001)	(21,763,001)				1,909,952		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	USD LIBBBA3M (4.1922 USD)			(2,438,798)	(21,837,780)		(21,837,780)	(21,837,780)				1,909,952		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	USD LIBBBA3M (4.1792 USD)			(1,208,044)	(10,772,853)		(10,772,853)	(10,772,853)				949,246		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	USD LIBBBA3M (4.1832 USD)			(2,433,173)	(21,725,612)		(21,725,612)	(21,725,612)				1,909,952		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	USD LIBBBA3M (4.1822 USD)			(279,743)	(2,497,012)		(2,497,012)	(2,497,012)				219,686		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	USD LIBBBA3M (4.1822 USD)			(2,152,805)	(19,216,137)		(19,216,137)	(19,216,137)				1,690,629		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	USD LIBBBA3M (4.3382 USD)			(1,897,536)	(20,529,499)		(20,529,499)	(20,529,499)				1,663,017		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	USD LIBBBA3M (4.3412 USD)			(1,898,942)	(20,564,727)		(20,564,727)	(20,564,727)				1,663,017		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	BNP Paribas SA	02/14/2011	02/17/2031		75,000,000	USD LIBBBA3M (4.3432 USD)			(1,899,880)	(20,588,213)		(20,588,213)	(20,588,213)				1,663,017		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	USD LIBBBA3M (4.3482 USD)			(826,833)	(8,974,531)		(8,974,531)	(8,974,531)				722,909		005

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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 (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	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	02/14/2011	02/18/2031		2,900,000	USD LIBBBA3M (4.3482 USD)			(73,553)	(798,348)		(798,348)	(798,348)				64,308		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	USD LIBBBA3M (4.3482 USD)			(1,828,671)	(19,848,579)		(19,848,579)	(19,848,579)				1,598,826		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	USD LIBBBA3M (4.4522 USD)			(1,157,578)	(16,253,900)		(16,253,900)	(16,253,900)				1,214,953		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	USD LIBBBA3M (3.7392 USD)			(2,155,673)	(14,810,604)		(14,810,604)	(14,810,604)				1,542,680		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	USD LIBBBA3M (3.7352 USD)			(1,001,225)	(6,870,743)		(6,870,743)	(6,870,743)				717,346		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	USD LIBBBA3M (3.7362 USD)			(2,153,798)	(14,784,495)		(14,784,495)	(14,784,495)				1,542,680		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	USD LIBBBA3M (1.5402 USD)			(111,779)	(322,502)		(322,502)	(322,502)				114,785		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	USD LIBBBA3M (2.4882 USD)			(114,991)	(501,302)		(501,302)	(501,302)				90,822		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	USD LIBBBA3M (2.4882 USD)			(143,070)	(623,713)		(623,713)	(623,713)				112,999		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	USD LIBBBA3M (0.9622 USD)			(69,493)	(97,984)		(97,984)	(97,984)				101,269		005
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	USD LIBBBA3M (0.9622 USD)			(35,564)	(50,145)		(50,145)	(50,145)				51,826		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 (USD LIBBBA3M)			350,800	3,881,509		3,881,509	3,881,509				317,239		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 (USD LIBBBA3M)			356,530	5,135,044		5,135,044	5,135,044				385,034		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 (USD LIBBBA3M)			49,547	66,838		66,838	66,838				80,656		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 (USD LIBBBA3M)			526,027	4,634,899		4,634,899	4,634,899				449,223		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 (USD LIBBBA3M)			488,179	5,254,868		5,254,868	5,254,868				461,471		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 (USD LIBBBA3M)			103,758	439,675		439,675	439,675				88,792		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 (USD LIBBBA3M)			440,193	2,966,460		2,966,460	2,966,460				347,558		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 (USD LIBBBA3M)			449,071	6,315,634		6,315,634	6,315,634				505,258		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	JP Morgan Chase & Co	02/23/2011	02/25/2014		9,000,000	1.4358 USD (USD LIBBBA3M)			61,813	175,068		175,068	175,068				70,316		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 (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 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)			247,596	2,292,462		2,292,462	2,292,462				219,979		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)			(46,594)	(64,714)		(64,714)	(64,714)				83,609		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)			207,989	1,480,352		1,480,352	1,480,352				170,090		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)			411,784	4,636,759		4,636,759	4,636,759				406,206		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)			399,296	5,850,782		5,850,782	5,850,782				469,906		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)			(1,160,383)	(13,558,208)		(13,558,208)	(13,558,208)				1,143,389		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)			(766,817)	(5,684,764)		(5,684,764)	(5,684,764)				621,964		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)			(814,642)	(7,815,222)		(7,815,222)	(7,815,222)				723,404		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)			(1,151,863)	(17,500,004)		(17,500,004)	(17,500,004)				1,355,267		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)			(310,731)	(3,000,429)		(3,000,429)	(3,000,429)				279,410		005
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)			(291,008)	(3,414,652)		(3,414,652)	(3,414,652)				290,904		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)			(277,688)	(4,249,937)		(4,249,937)	(4,249,937)				330,681		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas SA	03/07/2011	03/09/2016		15,400,000	USDLIBBBA3M (2.3983 USD)			(181,982)	(840,743)		(840,743)	(840,743)				163,442		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas SA	03/07/2011	03/09/2021		19,000,000	USDLIBBBA3M (3.6203 USD)			(354,801)	(2,623,896)		(2,623,896)	(2,623,896)				294,006		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)			254,992	1,855,289		1,855,289	1,855,289				224,568		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)			311,725	4,750,926		4,750,926	4,750,926				388,126		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas SA	03/10/2011	03/16/2026		13,400,000	3.9878 USD (USDLIBBBA3M)			271,138	2,591,804		2,591,804	2,591,804				256,615		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas SA	03/10/2011	03/14/2031		16,400,000	4.1658 USD (USDLIBBBA3M)			347,816	4,056,244		4,056,244	4,056,244				364,288		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)			42,765	53,821		53,821	53,821				99,870		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)			70,109	207,508		207,508	207,508				105,877		005

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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

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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 (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 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)			552,165	3,929,917		3,929,917	3,929,917				508,135		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)			627,910	5,924,171		5,924,171	5,924,171				614,785		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)			770,079	8,911,985		8,911,985	8,911,985				830,929		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)			765,494	11,630,613		11,630,613	11,630,613				978,652		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)			(24,199)	(32,263)		(32,263)	(32,263)				53,639		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)			123,815	541,665		541,665	541,665				130,863		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)			163,073	713,412		713,412	713,412				172,356		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)			(40,121)	(60,632)		(60,632)	(60,632)				84,664		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)			357,953	5,549,888		5,549,888	5,549,888				475,834		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)			(299,140)	(1,405,694)		(1,405,694)	(1,405,694)				311,238		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/21/2011	03/23/2021		14,800,000	3.4448 USD (USDLIBBBA3M)			244,103	1,817,808		1,817,808	1,817,808				229,480		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)			267,607	2,610,226		2,610,226	2,610,226				270,199		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)			366,129	4,354,865		4,354,865	4,354,865				409,001		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)			(240,967)	(2,541,798)		(2,541,798)	(2,541,798)				245,449		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)			(37,375)	(68,224)		(68,224)	(68,224)				66,685		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)			(239,564)	(1,246,568)		(1,246,568)	(1,246,568)				237,132		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)			(290,469)	(2,365,158)		(2,365,158)	(2,365,158)				271,618		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)			179,713	328,162		328,162	328,162				320,459		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)			(436,601)	(3,540,121)		(3,540,121)	(3,540,121)				409,756		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)			(647,573)	(6,803,327)		(6,803,327)	(6,803,327)				661,562		005

STATEMENT AS OF SEPTEMBER 30, 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	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	03/28/2011	03/31/2031		55,400,000	USD LIBBBA3M (4.1773 USD)			(1,084,716)	(13,817,035)		(13,817,035)	(13,817,035)				1,232,053		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	USD LIBBBA3M (4.2933 USD)			(1,098,880)	(18,156,702)		(18,156,702)	(18,156,702)				1,490,746		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 (USD LIBBBA3M)			476,315	2,468,496		2,468,496	2,468,496				474,264		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	BNP Paribas SA	03/31/2011	04/04/2014		7,600,000	USD LIBBBA3M (1.4923 USD)			(45,312)	(162,581)		(162,581)	(162,581)				60,648		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas SA	03/31/2011	04/06/2026		13,000,000	USD LIBBBA3M (3.9653 USD)			(235,573)	(2,479,868)		(2,479,868)	(2,479,868)				249,449		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas SA	03/31/2011	04/04/2031		16,900,000	USD LIBBBA3M (4.1303 USD)			(319,955)	(4,090,170)		(4,090,170)	(4,090,170)				375,949		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas SA	03/31/2011	04/04/2041		17,100,000	USD LIBBBA3M (4.2543 USD)			(334,167)	(5,556,670)		(5,556,670)	(5,556,670)				467,847		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	USD LIBBBA3M (2.3833 USD)			(85,846)	(448,973)		(448,973)	(448,973)				88,792		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	USD LIBBBA3M (2.3833 USD)			(68,263)	(357,015)		(357,015)	(357,015)				70,606		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	03/31/2011	04/05/2021		13,500,000	USD LIBBBA3M (3.5173 USD)			(214,898)	(1,743,785)		(1,743,785)	(1,743,785)				209,715		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	04/04/2011	04/08/2013		9,800,000	USD LIBBBA3M (0.949 USD)			(32,038)	(59,599)		(59,599)	(59,599)				60,895		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	04/04/2011	04/07/2031		33,600,000	USD LIBBBA3M (4.135 USD)			(630,224)	(8,159,750)		(8,159,750)	(8,159,750)				747,605		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	04/04/2011	04/06/2021		12,500,000	USD LIBBBA3M (3.52 USD)			(197,089)	(1,618,071)		(1,618,071)	(1,618,071)				194,209		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	04/04/2011	04/06/2041		9,900,000	5.254 USD (USD LIBBBA3M)			191,418	3,217,390		3,217,390	3,217,390				270,884		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	04/13/2011	04/15/2016		13,100,000	USD LIBBBA3M (2.3652 USD)			(126,591)	(699,233)		(699,233)	(699,233)				140,609		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	04/13/2011	04/15/2026		9,200,000	4.0148 USD (USD LIBBBA3M)			158,883	1,813,496		1,813,496	1,813,496				176,683		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	04/13/2011	04/15/2041		12,100,000	4.3088 USD (USD LIBBBA3M)			225,370	4,071,825		4,071,825	4,071,825				331,219		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	04/13/2011	04/15/2031		14,900,000	4.1858 USD (USD LIBBBA3M)			269,071	3,739,725		3,739,725	3,739,725				331,713		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	04/13/2011	04/15/2013		68,700,000	0.8948 USD (USD LIBBBA3M)			198,080	365,008		365,008	365,008				429,566		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	04/13/2011	04/15/2021		25,000,000	3.5478 USD (USD LIBBBA3M)			377,913	3,298,862		3,298,862	3,298,862				388,920		005

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SCHEDULE DB - PART A - SECTION 1

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Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG	04/13/2011	04/15/2016		18,400,000	2.3628 USD (USDLIBBBA3M)			177,604	980,167		980,167	980,167				197,497		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG	04/13/2011	04/15/2031		37,000,000	4.1838 USD (USDLIBBBA3M)			667,821	9,274,909		9,274,909	9,274,909				823,718		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	04/25/2011	04/28/2031		21,600,000	4.1037 USD (USDLIBBBA3M)			354,252	5,146,701		5,146,701	5,146,701				481,311		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	04/25/2011	04/29/2013		12,500,000	USDLIBBBA3M (0.8163 USD)			(29,222)	(52,491)		(52,491)	(52,491)				79,126		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	04/25/2011	04/29/2013		14,500,000	USDLIBBBA3M (0.8163 USD)			(33,898)	(60,890)		(60,890)	(60,890)				91,786		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	04/25/2011	04/27/2021		23,700,000	3.4437 USD (USDLIBBBA3M)			321,780	2,910,504		2,910,504	2,910,504				369,330		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	04/25/2011	04/27/2026		19,200,000	3.9227 USD (USDLIBBBA3M)			300,025	3,564,876		3,564,876	3,564,876				369,146		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	04/25/2011	04/29/2041		28,500,000	4.2427 USD (USDLIBBBA3M)			484,362	9,204,763		9,204,763	9,204,763				780,649		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	04/25/2011	04/29/2013		20,000,000	0.8147 USD (USDLIBBBA3M)			46,619	83,484		83,484	83,484				126,601		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	04/25/2011	04/29/2041		33,400,000	USDLIBBBA3M (4.2383 USD)			(567,010)	(10,756,703)		(10,756,703)	(10,756,703)				914,866		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	04/25/2011	04/27/2021		24,400,000	USDLIBBBA3M (3.4443 USD)			(331,347)	(2,997,766)		(2,997,766)	(2,997,766)				380,239		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG	04/25/2011	04/27/2026		18,500,000	USDLIBBBA3M (3.9223 USD)			(289,054)	(3,433,974)		(3,433,974)	(3,433,974)				355,688		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG	04/25/2011	04/28/2031		20,600,000	USDLIBBBA3M (4.1033 USD)			(337,816)	(4,907,128)		(4,907,128)	(4,907,128)				459,028		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas SA	04/27/2011	05/03/2016		9,500,000	USDLIBBBA3M (2.2392 USD)			(76,821)	(454,314)		(454,314)	(454,314)				102,520		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Societe Generale	04/27/2011	05/03/2013		8,000,000	USDLIBBBA3M (0.8102 USD)			(17,688)	(32,984)		(32,984)	(32,984)				50,816		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	04/27/2011	05/03/2021		18,500,000	USDLIBBBA3M (3.4272 USD)			(239,940)	(2,245,015)		(2,245,015)	(2,245,015)				288,543		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	04/27/2011	05/03/2031		44,700,000	USDLIBBBA3M (4.0802 USD)			(699,747)	(10,489,275)		(10,489,275)	(10,489,275)				996,394		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	05/03/2011	05/06/2013		12,900,000	USDLIBBBA3M (0.7693 USD)			(25,792)	(45,065)		(45,065)	(45,065)				82,151		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/03/2011	05/05/2016		9,900,000	USDLIBBBA3M (2.1263 USD)			(74,278)	(423,296)		(423,296)	(423,296)				106,900		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/03/2011	05/06/2041		11,800,000	4.1137 USD (USDLIBBBA3M)			183,641	3,494,606		3,494,606	3,494,606				323,321		005

STATEMENT AS OF SEPTEMBER 30, 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 Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	05/03/2011	05/05/2021		26,700,000	3.3267 USD (USDLIBBBA3M)			330,308	3,001,920		3,001,920	3,001,920				416,557		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	05/03/2011	05/05/2031		45,700,000	3.9877 USD (USDLIBBBA3M)			687,868	10,056,778		10,056,778	10,056,778				1,018,827		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	BNP Paribas SA	05/03/2011	05/06/2013		15,900,000	0.7687 USD (USDLIBBBA3M)			31,752	55,394		55,394	55,394				101,256		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	05/03/2011	05/05/2016		24,900,000	2.1267 USD (USDLIBBBA3M)			186,860	1,065,102		1,065,102	1,065,102				268,871		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	05/11/2011	05/13/2013		19,700,000	USDLIBBBA3M (0.7413 USD)			(35,131)	(60,479)		(60,479)	(60,479)				126,206		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	05/11/2011	05/13/2026		22,900,000	3.7527 USD (USDLIBBBA3M)			305,188	3,763,585		3,763,585	3,763,585				440,945		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas SA	05/11/2011	05/13/2031		32,200,000	3.9417 USD (USDLIBBBA3M)			452,458	6,855,286		6,855,286	6,855,286				718,262		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas SA	05/11/2011	05/13/2041		24,000,000	4.0747 USD (USDLIBBBA3M)			349,471	6,914,534		6,914,534	6,914,534				657,815		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	05/11/2011	05/13/2021		15,100,000	3.2777 USD (USDLIBBBA3M)			173,743	1,632,004		1,632,004	1,632,004				235,849		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	05/11/2011	05/13/2021		25,000,000	USDLIBBBA3M (3.2843 USD)			(288,286)	(2,716,679)		(2,716,679)	(2,716,679)				390,479		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	05/11/2011	05/13/2026		24,700,000	USDLIBBBA3M (3.7633 USD)			(330,180)	(4,092,476)		(4,092,476)	(4,092,476)				475,604		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG	05/11/2011	05/13/2031		30,600,000	USDLIBBBA3M (3.9473 USD)			(430,632)	(6,541,720)		(6,541,720)	(6,541,720)				682,572		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG	05/11/2011	05/13/2041		35,400,000	USDLIBBBA3M (4.0863 USD)			(517,044)	(10,284,602)		(10,284,602)	(10,284,602)				970,276		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Societe Generale	05/13/2011	05/17/2013		7,200,000	0.7178 USD (USDLIBBBA3M)			11,818	19,486		19,486	19,486				46,282		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	05/13/2011	05/17/2013		9,400,000	0.7178 USD (USDLIBBBA3M)			15,430	25,440		25,440	25,440				60,423		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	05/13/2011	05/19/2014		12,400,000	1.1768 USD (USDLIBBBA3M)			41,539	169,389		169,389	169,389				101,351		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/13/2011	05/19/2031		60,700,000	USDLIBBBA3M (3.9052 USD)			(819,793)	(12,578,243)		(12,578,243)	(12,578,243)				1,354,557		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	05/16/2011	05/18/2026		8,400,000	3.7417 USD (USDLIBBBA3M)			107,519	1,369,262		1,369,262	1,369,262				161,820		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas SA	05/16/2011	05/20/2041		15,900,000	4.0597 USD (USDLIBBBA3M)			222,198	4,532,824		4,532,824	4,532,824				435,943		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	05/16/2011	05/19/2031		7,900,000	3.9237 USD (USDLIBBBA3M)			106,431	1,660,151		1,660,151	1,660,151				176,293		005

STATEMENT AS OF SEPTEMBER 30, 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 Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas SA	05/18/2011	05/20/2026		26,000,000	3.7118 USD (USDLIBBBA3M)			324,924	4,140,155		4,140,155	4,140,155				500,964		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/18/2011	05/20/2013		12,900,000	USDLIBBBA3M (0.7402 USD)			(21,720)	(39,748)		(39,748)	(39,748)				83,130		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/18/2011	05/20/2016		14,100,000	2.0538 USD (USDLIBBBA3M)			91,140	556,623		556,623	556,623				152,931		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/18/2011	05/20/2021		27,800,000	3.2408 USD (USDLIBBBA3M)			299,772	2,913,352		2,913,352	2,913,352				434,645		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	05/18/2011	05/20/2031		7,100,000	3.8908 USD (USDLIBBBA3M)			93,354	1,455,167		1,455,167	1,455,167				158,452		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/18/2011	05/20/2031		25,500,000	3.8908 USD (USDLIBBBA3M)			335,285	5,226,304		5,226,304	5,226,304				569,088		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/18/2011	05/20/2041		25,800,000	4.0268 USD (USDLIBBBA3M)			351,998	7,177,875		7,177,875	7,177,875				707,379		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	05/18/2011	05/20/2016		21,200,000	USDLIBBBA3M (2.0633 USD)			(137,765)	(846,042)		(846,042)	(846,042)				229,938		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	05/18/2011	05/20/2041		41,300,000	USDLIBBBA3M (4.0403 USD)			(565,498)	(11,606,523)		(11,606,523)	(11,606,523)				1,132,355		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Societe Generale	05/18/2011	05/20/2021		28,700,000	USDLIBBBA3M (3.2513 USD)			(310,573)	(3,034,537)		(3,034,537)	(3,034,537)				448,716		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Societe Generale	05/18/2011	05/20/2026		35,200,000	USDLIBBBA3M (3.7303 USD)			(442,267)	(5,687,454)		(5,687,454)	(5,687,454)				678,228		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Societe Generale	05/18/2011	05/20/2031		28,700,000	3.9047 USD (USDLIBBBA3M)			378,812	5,945,218		5,945,218	5,945,218				640,502		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	BNP Paribas SA	05/25/2011	05/28/2013		8,500,000	0.7137 USD (USDLIBBBA3M)			12,777	22,575		22,575	22,575				55,141		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas SA	05/25/2011	05/27/2031		17,500,000	3.8767 USD (USDLIBBBA3M)			216,964	3,548,803		3,548,803	3,548,803				390,741		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Societe Generale	05/25/2011	05/27/2014		13,600,000	1.1607 USD (USDLIBBBA3M)			41,382	180,035		180,035	180,035				111,620		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	05/25/2011	05/27/2026		7,600,000	3.6897 USD (USDLIBBBA3M)			89,329	1,189,114		1,189,114	1,189,114				146,531		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	05/25/2011	05/27/2041		14,400,000	4.0087 USD (USDLIBBBA3M)			185,077	3,952,982		3,952,982	3,952,982				394,944		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	06/01/2011	06/03/2013		17,900,000	USDLIBBBA3M (0.6443 USD)			(21,762)	(26,687)		(26,687)	(26,687)				116,694		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/01/2011	06/03/2013		9,900,000	0.6427 USD (USDLIBBBA3M)			11,984	14,496		14,496	14,496				64,540		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Societe Generale	06/01/2011	06/03/2021		8,800,000	3.1067 USD (USDLIBBBA3M)			81,725	815,682		815,682	815,682				137,859		005

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SCHEDULE DB - PART A - SECTION 1

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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 (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	Barclays Bank PLC	06/02/2011	06/06/2031		73,600,000	USD LIBBBA3M (3.8492 USD)			(840,753)	(14,609,019)		(14,609,019)	(14,609,019)				1,644,488		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas SA	06/02/2011	06/07/2021		24,600,000	3.1427 USD (USD LIBBBA3M)			225,494	2,359,387		2,359,387	2,359,387				385,596		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	06/02/2011	06/06/2016		23,200,000	1.8857 USD (USD LIBBBA3M)			119,503	734,764		734,764	734,764				252,890		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	06/02/2011	06/08/2026		17,500,000	3.6487 USD (USD LIBBBA3M)			188,699	2,647,187		2,647,187	2,647,187				337,786		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	06/02/2011	06/06/2041		29,800,000	3.9937 USD (USD LIBBBA3M)			354,169	8,088,774		8,088,774	8,088,774				817,692		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	06/02/2011	06/06/2016		23,700,000	USD LIBBBA3M (1.8803 USD)			(121,670)	(744,742)		(744,742)	(744,742)				258,340		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	06/02/2011	06/08/2026		27,300,000	USD LIBBBA3M (3.6463 USD)			(294,161)	(4,121,307)		(4,121,307)	(4,121,307)				526,946		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	06/02/2011	06/06/2041		44,100,000	USD LIBBBA3M (3.9983 USD)			(524,771)	(12,012,674)		(12,012,674)	(12,012,674)				1,210,074		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	06/02/2011	06/07/2021		25,700,000	USD LIBBBA3M (3.1373 USD)			(235,133)	(2,452,462)		(2,452,462)	(2,452,462)				402,838		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Societe Generale	06/02/2011	06/06/2031		57,800,000	3.8467 USD (USD LIBBBA3M)			659,804	11,449,964		11,449,964	11,449,964				1,291,460		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	06/13/2011	06/17/2013		14,500,000	USD LIBBBA3M (0.6003 USD)			(14,240)	(11,363)		(11,363)	(11,363)				95,604		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	06/13/2011	06/15/2021		12,900,000	USD LIBBBA3M (3.0773 USD)			(106,753)	(1,161,594)		(1,161,594)	(1,161,594)				202,431		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	06/13/2011	06/16/2014		24,600,000	0.9807 USD (USD LIBBBA3M)			51,712	207,412		207,412	207,412				203,972		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	06/13/2011	06/15/2016		9,600,000	1.8167 USD (USD LIBBBA3M)			43,811	273,258		273,258	273,258				104,919		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/13/2011	06/15/2021		32,100,000	3.0787 USD (USD LIBBBA3M)			265,774	2,894,509		2,894,509	2,894,509				503,725		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/13/2011	06/16/2031		44,800,000	3.7877 USD (USD LIBBBA3M)			464,450	8,462,317		8,462,317	8,462,317				1,001,689		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/13/2011	06/17/2041		43,300,000	3.9307 USD (USD LIBBBA3M)			467,131	11,190,107		11,190,107	11,190,107				1,188,725		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/13/2011	06/17/2013		50,300,000	0.6027 USD (USD LIBBBA3M)			49,753	41,472		41,472	41,472				331,645		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	06/13/2011	06/15/2026		35,300,000	3.5887 USD (USD LIBBBA3M)			345,278	5,073,332		5,073,332	5,073,332				681,807		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	06/20/2011	06/23/2031		18,500,000	3.7777 USD (USD LIBBBA3M)			178,895	3,466,724		3,466,724	3,466,724				413,845		005

STATEMENT AS OF SEPTEMBER 30, 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	Credit Suisse Intl	06/20/2011	06/24/2013		10,300,000	USD LIBBBA3M (0.6433 USD)			(10,819)	(15,784)		(15,784)	(15,784)				68,290		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	06/20/2011	06/22/2021		8,900,000	3.0817 USD (USD LIBBBA3M)			69,028	804,730		804,730	804,730				139,800		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	06/20/2011	06/22/2026		11,300,000	3.5867 USD (USD LIBBBA3M)			103,335	1,621,596		1,621,596	1,621,596				218,398		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	06/20/2011	06/24/2041		18,300,000	3.9237 USD (USD LIBBBA3M)			184,308	4,704,189		4,704,189	4,704,189				502,556		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	06/20/2011	06/22/2026		1,000,000	USD LIBBBA3M (3.5993 USD)			(9,179)	(145,104)		(145,104)	(145,104)				19,327		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	06/20/2011	06/22/2021		42,100,000	USD LIBBBA3M (3.0943 USD)			(327,986)	(3,854,318)		(3,854,318)	(3,854,318)				661,300		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	06/20/2011	06/23/2031		61,800,000	USD LIBBBA3M (3.7913 USD)			(599,916)	(11,714,048)		(11,714,048)	(11,714,048)				1,382,466		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	06/20/2011	06/24/2013		21,100,000	0.6517 USD (USD LIBBBA3M)			22,650	35,383		35,383	35,383				139,895		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	06/20/2011	06/22/2026		47,000,000	USD LIBBBA3M (3.6013 USD)			(431,689)	(6,831,853)		(6,831,853)	(6,831,853)				908,380		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	06/20/2011	06/24/2041		61,200,000	USD LIBBBA3M (3.9362 USD)			(618,478)	(15,892,011)		(15,892,011)	(15,892,011)				1,680,680		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	06/22/2011	06/24/2016		18,000,000	USD LIBBBA3M (1.8323 USD)			(76,433)	(524,713)		(524,713)	(524,713)				197,237		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	06/22/2011	06/24/2021		31,500,000	USD LIBBBA3M (3.0983 USD)			(241,209)	(2,895,901)		(2,895,901)	(2,895,901)				494,936		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/22/2011	06/24/2031		82,000,000	USD LIBBBA3M (3.7872 USD)			(780,119)	(15,492,961)		(15,492,961)	(15,492,961)				1,834,467		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/22/2011	06/24/2041		20,700,000	USD LIBBBA3M (3.9323 USD)			(205,025)	(5,358,974)		(5,358,974)	(5,358,974)				568,465		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	06/22/2011	06/24/2013		15,200,000	USD LIBBBA3M (0.6293 USD)			(15,274)	(19,908)		(19,908)	(19,908)				100,778		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	06/22/2011	06/24/2013		7,200,000	0.6267 USD (USD LIBBBA3M)			7,185	9,108		9,108	9,108				47,737		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	06/22/2011	06/24/2026		25,000,000	USD LIBBBA3M (3.6013 USD)			(225,319)	(3,634,932)		(3,634,932)	(3,634,932)				483,270		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	BNP Paribas SA	06/22/2011	06/24/2031		82,700,000	3.7978 USD (USD LIBBBA3M)			789,140	15,764,280		15,764,280	15,764,280				1,850,127		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	BNP Paribas SA	06/22/2011	06/24/2041		20,800,000	3.9347 USD (USD LIBBBA3M)			206,150	5,395,301		5,395,301	5,395,301				571,212		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	06/22/2011	06/24/2016		18,000,000	1.8427 USD (USD LIBBBA3M)			76,937	533,369		533,369	533,369				197,237		005

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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 (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 Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs Intl Ltd	06/22/2011	06/24/2021		31,500,000	3.1137 USD (USDLIBBBA3M)			242,516	2,939,521		2,939,521	2,939,521				494,936		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs Intl Ltd	06/22/2011	06/24/2026		24,400,000	3.6167 USD (USDLIBBBA3M)			220,923	3,595,437		3,595,437	3,595,437				471,672		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	06/27/2011	06/29/2026		23,900,000	3.5678 USD (USDLIBBBA3M)			202,419	3,377,962		3,377,962	3,377,962				462,221		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	06/27/2011	07/01/2041		27,900,000	3.9238 USD (USDLIBBBA3M)			261,679	7,184,972		7,184,972	7,184,972				766,439		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	06/27/2011	06/29/2021		22,600,000	3.0428 USD (USDLIBBBA3M)			161,087	1,967,706		1,967,706	1,967,706				355,347		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	06/27/2011	06/30/2031		23,800,000	3.7698 USD (USDLIBBBA3M)			213,858	4,438,588		4,438,588	4,438,588				532,664		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	06/30/2011	07/05/2013		18,500,000	USDLIBBBA3M (0.7023 USD)			(19,924)	(47,755)		(47,755)	(47,755)				123,718		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	06/30/2011	07/05/2013		21,100,000	USDLIBBBA3M (0.7023 USD)			(22,725)	(54,467)		(54,467)	(54,467)				141,106		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	06/30/2011	07/05/2016		15,700,000	USDLIBBBA3M (2.0113 USD)			(66,004)	(586,808)		(586,808)	(586,808)				172,581		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	06/30/2011	07/05/2016		35,800,000	USDLIBBBA3M (2.0113 USD)			(150,505)	(1,338,072)		(1,338,072)	(1,338,072)				393,529		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	06/30/2011	07/07/2031		28,500,000	USDLIBBBA3M (3.9313 USD)			(250,535)	(6,040,151)		(6,040,151)	(6,040,151)				638,164		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	06/30/2011	07/05/2041		39,200,000	USDLIBBBA3M (4.0663 USD)			(357,238)	(11,250,963)		(11,250,963)	(11,250,963)				1,077,059		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Societe Generale	06/30/2011	07/05/2014		9,700,000	USDLIBBBA3M (1.1323 USD)			(20,411)	(120,985)		(120,985)	(120,985)				81,196		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Societe Generale	06/30/2011	07/05/2018		7,900,000	USDLIBBBA3M (2.6653 USD)			(45,554)	(519,118)		(519,118)	(519,118)				103,465		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	06/30/2011	07/05/2021		51,000,000	USDLIBBBA3M (3.2603 USD)			(366,576)	(5,430,077)		(5,430,077)	(5,430,077)				802,564		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	06/30/2011	07/06/2026		43,400,000	USDLIBBBA3M (3.7503 USD)			(362,751)	(7,134,166)		(7,134,166)	(7,134,166)				839,892		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	07/07/2011	07/11/2016		115,500,000	USDLIBBBA3M (2.0283 USD)			(455,865)	(4,404,745)		(4,404,745)	(4,404,745)				1,271,812		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	07/07/2011	07/12/2021		39,600,000	3.2857 USD (USDLIBBBA3M)			266,948	4,306,542		4,306,542	4,306,542				623,779		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	07/07/2011	07/11/2031		13,100,000	USDLIBBBA3M (3.9603 USD)			(107,947)	(2,837,241)		(2,837,241)	(2,837,241)				293,413		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	07/07/2011	07/11/2013		12,200,000	USDLIBBBA3M (0.7203 USD)			(12,691)	(35,367)		(35,367)	(35,367)				81,966		005

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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 (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	Credit Suisse Intl	07/07/2011	07/11/2013		103,900,000	USD LIBBBA3M (0.7203 USD)			(108,079)	(301,196)		(301,196)	(301,196)				698,057		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	07/07/2011	07/11/2041		9,700,000	USD LIBBBA3M (4.0903 USD)			(82,732)	(2,833,388)		(2,833,388)	(2,833,388)				266,591		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	07/07/2011	07/13/2026		12,900,000	USD LIBBBA3M (3.7803 USD)			(101,139)	(2,170,312)		(2,170,312)	(2,170,312)				249,807		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/07/2011	07/11/2021		9,600,000	USD LIBBBA3M (3.2883 USD)			(64,770)	(1,046,265)		(1,046,265)	(1,046,265)				151,198		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	07/08/2011	07/12/2016		151,900,000	1.9047 USD (USD LIBBBA3M)			550,812	4,915,799		4,915,799	4,915,799				1,673,104		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	07/08/2011	07/12/2013		119,600,000	0.6507 USD (USD LIBBBA3M)			104,568	199,556		199,556	199,556				804,156		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	07/08/2011	07/12/2021		10,900,000	USD LIBBBA3M (3.1913 USD)			(70,300)	(1,092,461)		(1,092,461)	(1,092,461)				171,697		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	07/08/2011	07/12/2026		153,600,000	USD LIBBBA3M (3.67 USD)			(1,152,000)	(23,683,683)		(23,683,683)	(23,683,683)				2,974,176		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	07/08/2011	07/12/2031		231,200,000	USD LIBBBA3M (3.8625 USD)			(1,831,666)	(46,490,090)		(46,490,090)	(46,490,090)				5,178,757		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	07/08/2011	07/12/2041		336,200,000	USD LIBBBA3M (4.0025 USD)			(2,766,809)	(92,032,359)		(92,032,359)	(92,032,359)				9,240,405		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/08/2011	07/13/2026		153,600,000	3.6675 USD (USD LIBBBA3M)			1,151,157	23,634,756		23,634,756	23,634,756				2,974,451		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/08/2011	07/14/2031		231,200,000	3.86 USD (USD LIBBBA3M)			1,830,397	46,398,215		46,398,215	46,398,215				5,179,473		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	07/08/2011	07/12/2041		336,200,000	4 USD (USD LIBBBA3M)			2,764,964	91,856,425		91,856,425	91,856,425				9,240,405		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	07/12/2011	07/14/2016		23,100,000	1.8087 USD (USD LIBBBA3M)			76,743	644,284		644,284	644,284				254,581		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	07/12/2011	07/15/2041		43,400,000	3.9117 USD (USD LIBBBA3M)			339,400	11,058,023		11,058,023	11,058,023				1,193,007		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas SA	07/12/2011	07/14/2026		36,600,000	3.5827 USD (USD LIBBBA3M)			260,467	5,237,469		5,237,469	5,237,469				708,822		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas SA	07/12/2011	07/14/2031		38,100,000	3.7687 USD (USD LIBBBA3M)			286,299	7,094,083		7,094,083	7,094,083				853,538		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Societe Generale	07/12/2011	07/14/2014		13,300,000	0.9967 USD (USD LIBBBA3M)			21,086	115,753		115,753	115,753				111,826		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	07/12/2011	07/14/2021		45,600,000	3.0707 USD (USD LIBBBA3M)			274,579	4,074,496		4,074,496	4,074,496				718,491		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	BNP Paribas SA	07/19/2011	07/21/2014		13,800,000	0.9597 USD (USD LIBBBA3M)			18,797	105,194		105,194	105,194				116,429		005

STATEMENT AS OF SEPTEMBER 30, 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 Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	07/19/2011	07/22/2013		8,500,000	0.6427 USD (USDLIBBBA3M)			6,338	12,948		12,948	12,948				57,589		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	07/19/2011	07/21/2026		16,400,000	3.5697 USD (USDLIBBBA3M)			105,568	2,320,108		2,320,108	2,320,108				317,820		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	07/19/2011	07/21/2016		8,200,000	1.7677 USD (USDLIBBBA3M)			24,052	212,434		212,434	212,434				90,551		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	07/19/2011	07/21/2031		31,900,000	USDLIBBBA3M (3.7723 USD)			(217,910)	(5,960,339)		(5,960,339)	(5,960,339)				714,988		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	07/19/2011	07/22/2013		25,800,000	USDLIBBBA3M (0.6433 USD)			(19,269)	(39,580)		(39,580)	(39,580)				174,799		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	07/19/2011	07/21/2016		39,900,000	USDLIBBBA3M (1.7653 USD)			(116,848)	(1,029,178)		(1,029,178)	(1,029,178)				440,610		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	07/19/2011	07/21/2021		27,400,000	USDLIBBBA3M (3.0403 USD)			(148,171)	(2,372,003)		(2,372,003)	(2,372,003)				432,148		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	07/19/2011	07/22/2041		34,900,000	3.9247 USD (USDLIBBBA3M)			248,745	8,990,146		8,990,146	8,990,146				959,662		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	07/19/2011	07/21/2026		36,200,000	USDLIBBBA3M (3.5663 USD)			(232,783)	(5,105,513)		(5,105,513)	(5,105,513)				701,529		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	07/19/2011	07/21/2021		19,300,000	USDLIBBBA3M (3.0403 USD)			(104,369)	(1,670,790)		(1,670,790)	(1,670,790)				304,396		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Societe Generale	07/19/2011	07/22/2041		65,900,000	USDLIBBBA3M (3.9202 USD)			(469,116)	(16,913,553)		(16,913,553)	(16,913,553)				1,812,084		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	07/25/2011	07/27/2026		15,100,000	USDLIBBBA3M (3.5973 USD)			(89,589)	(2,189,832)		(2,189,832)	(2,189,832)				292,789		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	07/25/2011	07/28/2031		9,800,000	USDLIBBBA3M (3.7953 USD)			(61,593)	(1,867,736)		(1,867,736)	(1,867,736)				219,758		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	07/25/2011	07/29/2041		13,800,000	USDLIBBBA3M (3.9493 USD)			(90,511)	(3,627,190)		(3,627,190)	(3,627,190)				379,587		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	07/25/2011	07/27/2016		10,900,000	USDLIBBBA3M (1.7803 USD)			(29,460)	(288,245)		(288,245)	(288,245)				120,572		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	07/25/2011	07/27/2021		17,500,000	USDLIBBBA3M (3.0683 USD)			(87,370)	(1,558,910)		(1,558,910)	(1,558,910)				276,238		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	07/28/2011	08/02/2021		10,000,000	3.0608 USD (USDLIBBBA3M)			46,710	882,752		882,752	882,752				157,982		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	07/28/2011	08/02/2021		16,100,000	3.0608 USD (USDLIBBBA3M)			75,204	1,421,231		1,421,231	1,421,231				254,351		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	07/28/2011	08/03/2026		14,900,000	3.5808 USD (USDLIBBBA3M)			82,512	2,128,133		2,128,133	2,128,133				289,098		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	JP Morgan Chase & Co	07/28/2011	08/01/2013		26,800,000	USDLIBBBA3M (0.6352 USD)			(16,840)	(36,565)		(36,565)	(36,565)				182,943		005

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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 (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 Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JP Morgan Chase & Co	07/28/2011	08/01/2031		14,400,000	3.7758 USD (USDLIBBBA3M)			84,423	2,698,649		2,698,649	2,698,649				322,998		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JP Morgan Chase & Co	07/28/2011	08/01/2041		16,900,000	3.9228 USD (USDLIBBBA3M)			103,220	4,346,631		4,346,631	4,346,631				464,921		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	BNP Paribas SA	07/29/2011	08/04/2014		10,200,000	USDLIBBBA3M (0.8813 USD)			(10,389)	(53,768)		(53,768)	(53,768)				86,642		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	07/29/2011	08/02/2016		7,300,000	USDLIBBBA3M (1.6633 USD)			(16,791)	(151,833)		(151,833)	(151,833)				80,888		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	07/29/2011	08/03/2026		7,700,000	3.5027 USD (USDLIBBBA3M)			40,923	1,022,916		1,022,916	1,022,916				149,400		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	07/29/2011	08/02/2021		8,200,000	2.9717 USD (USDLIBBBA3M)			36,445	657,512		657,512	657,512				129,545		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	07/29/2011	08/02/2041		7,700,000	3.8547 USD (USDLIBBBA3M)			45,365	1,870,622		1,870,622	1,870,622				211,837		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	08/02/2011	08/04/2031		51,900,000	3.4687 USD (USDLIBBBA3M)			262,929	7,189,452		7,189,452	7,189,452				1,164,381		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/02/2011	08/05/2013		22,700,000	USDLIBBBA3M (0.5733 USD)			(10,934)	(4,837)		(4,837)	(4,837)				155,416		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	08/02/2011	08/04/2014		19,200,000	0.8057 USD (USDLIBBBA3M)			16,313	60,223		60,223	60,223				163,090		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/02/2011	08/04/2016		14,100,000	1.5107 USD (USDLIBBBA3M)			27,719	191,257		191,257	191,257				156,324		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/02/2011	08/04/2021		41,200,000	2.7487 USD (USDLIBBBA3M)			161,754	2,468,856		2,468,856	2,468,856				651,067		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/02/2011	08/04/2026		45,200,000	3.2717 USD (USDLIBBBA3M)			214,888	4,670,458		4,670,458	4,670,458				877,075		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/02/2011	08/05/2041		56,800,000	3.6178 USD (USDLIBBBA3M)			301,162	10,980,446		10,980,446	10,980,446				1,562,860		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	08/03/2011	08/05/2026		48,200,000	3.2297 USD (USDLIBBBA3M)			221,681	4,721,981		4,721,981	4,721,981				935,375		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	08/03/2011	08/05/2013		20,000,000	0.5797 USD (USDLIBBBA3M)			9,540	6,730		6,730	6,730				136,931		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/03/2011	08/05/2031		39,100,000	3.4257 USD (USDLIBBBA3M)			191,750	5,149,077		5,149,077	5,149,077				877,273		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/03/2011	08/05/2041		48,200,000	3.5687 USD (USDLIBBBA3M)			247,099	8,822,304		8,822,304	8,822,304				1,326,230		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	08/03/2011	08/05/2014		10,800,000	0.8217 USD (USDLIBBBA3M)			9,217	38,717		38,717	38,717				91,782		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	08/03/2011	08/05/2016		16,200,000	1.5277 USD (USDLIBBBA3M)			31,617	232,677		232,677	232,677				179,657		005

STATEMENT AS OF SEPTEMBER 30, 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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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 Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	08/03/2011	08/05/2021		47,400,000	2.7287 USD (USDLIBBBA3M)			181,062	2,754,152		2,754,152	2,754,152				749,147		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	BNP Paribas SA	08/04/2011	08/08/2014		7,900,000	0.7657 USD (USDLIBBBA3M)			5,713	15,550		15,550	15,550				67,234		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	BNP Paribas SA	08/04/2011	08/08/2016		8,100,000	1.4417 USD (USDLIBBBA3M)			13,919	82,894		82,894	82,894				89,904		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas SA	08/04/2011	08/08/2016		12,300,000	1.4417 USD (USDLIBBBA3M)			21,137	125,876		125,876	125,876				136,521		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	08/04/2011	08/08/2013		11,300,000	0.5307 USD (USDLIBBBA3M)			4,263	(6,410)		(6,410)	(6,410)				77,538		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/04/2011	08/08/2013		5,200,000	USDLIBBBA3M (0.5283 USD)			(1,943)	3,179		3,179	3,179				35,681		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/04/2011	08/09/2021		26,900,000	2.6477 USD (USDLIBBBA3M)			93,986	1,363,559		1,363,559	1,363,559				425,385		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/04/2011	08/10/2026		27,000,000	3.1577 USD (USDLIBBBA3M)			114,608	2,396,035		2,396,035	2,396,035				524,207		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/04/2011	08/08/2031		21,800,000	3.3547 USD (USDLIBBBA3M)			98,858	2,624,614		2,624,614	2,624,614				489,220		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/04/2011	08/08/2041		26,300,000	3.5077 USD (USDLIBBBA3M)			125,189	4,478,227		4,478,227	4,478,227				723,748		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	08/04/2011	08/08/2014		7,900,000	0.7317 USD (USDLIBBBA3M)			5,318	7,965		7,965	7,965				67,234		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	08/04/2011	08/08/2013		11,300,000	0.5147 USD (USDLIBBBA3M)			3,996	(9,739)		(9,739)	(9,739)				77,538		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/04/2011	08/08/2013		5,200,000	USDLIBBBA3M (0.5233 USD)			(1,905)	3,658		3,658	3,658				35,681		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/04/2011	08/09/2021		26,900,000	2.5737 USD (USDLIBBBA3M)			91,056	1,182,572		1,182,572	1,182,572				425,385		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/04/2011	08/08/2041		26,300,000	3.4347 USD (USDLIBBBA3M)			122,362	4,075,773		4,075,773	4,075,773				723,748		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	JP Morgan Chase & Co	08/04/2011	08/08/2016		8,100,000	1.3837 USD (USDLIBBBA3M)			13,228	60,632		60,632	60,632				89,904		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JP Morgan Chase & Co	08/04/2011	08/08/2016		12,300,000	1.3837 USD (USDLIBBBA3M)			20,086	92,071		92,071	92,071				136,521		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	08/04/2011	08/10/2026		27,000,000	3.0937 USD (USDLIBBBA3M)			112,064	2,174,991		2,174,991	2,174,991				524,207		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	08/04/2011	08/08/2031		21,800,000	3.2867 USD (USDLIBBBA3M)			96,676	2,388,416		2,388,416	2,388,416				489,220		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	08/05/2011	08/09/2021		50,000,000	USDLIBBBA3M (2.7163 USD)			(176,184)	(2,846,260)		(2,846,260)	(2,846,260)				790,679		005

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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

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Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	08/05/2011	08/09/2041		50,000,000	USD LIBBBA3M (3.5643 USD)			(237,428)	(9,107,377)		(9,107,377)	(9,107,377)				1,376,010		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JP Morgan Chase & Co	08/05/2011	08/11/2031		50,000,000	USD LIBBBA3M (3.4093 USD)			(226,234)	(6,455,431)		(6,455,431)	(6,455,431)				1,122,296		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	08/05/2011	08/10/2026		50,000,000	USD LIBBBA3M (3.2163 USD)			(212,295)	(4,811,913)		(4,811,913)	(4,811,913)				970,753		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	08/08/2011	08/11/2014		8,900,000	0.7547 USD (USD LIBBBA3M)			5,983	14,397		14,397	14,397				75,853		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/08/2011	08/11/2031		22,600,000	3.3457 USD (USD LIBBBA3M)			98,148	2,688,891		2,688,891	2,688,891				507,278		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	BNP Paribas SA	08/08/2011	08/12/2013		15,500,000	0.5137 USD (USD LIBBBA3M)			5,128	(13,904)		(13,904)	(13,904)				106,670		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas SA	08/08/2011	08/10/2021		41,900,000	2.6417 USD (USD LIBBBA3M)			140,177	2,100,744		2,100,744	2,100,744				662,681		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas SA	08/08/2011	08/10/2026		20,200,000	3.1457 USD (USD LIBBBA3M)			82,002	1,761,757		1,761,757	1,761,757				392,184		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	08/08/2011	08/10/2016		39,300,000	1.4557 USD (USD LIBBBA3M)			65,448	427,172		427,172	427,172				436,448		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	08/08/2011	08/12/2041		36,700,000	3.5007 USD (USD LIBBBA3M)			167,441	6,196,413		6,196,413	6,196,413				1,010,130		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	08/08/2011	08/12/2013		71,100,000	0.5137 USD (USD LIBBBA3M)			23,523	(63,781)		(63,781)	(63,781)				489,306		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	08/08/2011	08/10/2021		146,700,000	USD LIBBBA3M (2.6142 USD)			(485,070)	(6,988,222)		(6,988,222)	(6,988,222)				2,320,175		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	08/08/2011	08/10/2026		129,900,000	USD LIBBBA3M (3.1212 USD)			(522,821)	(10,922,207)		(10,922,207)	(10,922,207)				2,522,016		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	08/08/2011	08/12/2041		155,100,000	USD LIBBBA3M (3.4712 USD)			(701,150)	(25,227,681)		(25,227,681)	(25,227,681)				4,268,969		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	08/08/2011	08/10/2016		62,700,000	USD LIBBBA3M (1.4333 USD)			(102,427)	(614,894)		(614,894)	(614,894)				696,318		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	08/08/2011	08/11/2031		107,500,000	USD LIBBBA3M (3.3142 USD)			(462,058)	(12,250,367)		(12,250,367)	(12,250,367)				2,412,937		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	08/08/2011	08/11/2014		7,600,000	0.7357 USD (USD LIBBBA3M)			4,905	8,204		8,204	8,204				64,774		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/08/2011	08/11/2031		13,600,000	3.2777 USD (USD LIBBBA3M)			57,752	1,470,696		1,470,696	1,470,696				305,265		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/08/2011	08/12/2041		17,300,000	3.4337 USD (USD LIBBBA3M)			77,288	2,677,895		2,677,895	2,677,895				476,165		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	BNP Paribas SA	08/08/2011	08/12/2013		11,200,000	0.5097 USD (USD LIBBBA3M)			3,642	(10,877)		(10,877)	(10,877)				77,078		005

STATEMENT AS OF SEPTEMBER 30, 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 Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	BNP Paribas SA	08/08/2011	08/10/2021		15,900,000	2.5717 USD (USDLIBBBA3M)			51,617	695,960		695,960	695,960				251,471		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Societe Generale	08/08/2011	08/10/2016		4,300,000	1.4167 USD (USDLIBBBA3M)			6,923	38,784		38,784	38,784				47,754		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	08/08/2011	08/10/2016		8,400,000	1.4167 USD (USDLIBBBA3M)			13,525	75,764		75,764	75,764				93,287		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Societe Generale	08/08/2011	08/10/2026		16,500,000	3.0757 USD (USDLIBBBA3M)			65,346	1,291,311		1,291,311	1,291,311				320,348		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	08/08/2011	08/12/2013		11,200,000	0.5408 USD (USDLIBBBA3M)			4,135	(4,426)		(4,426)	(4,426)				77,078		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	08/08/2011	08/10/2016		4,400,000	1.4368 USD (USDLIBBBA3M)			7,210	43,881		43,881	43,881				48,864		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	08/08/2011	08/10/2016		8,300,000	1.4368 USD (USDLIBBBA3M)			13,600	82,776		82,776	82,776				92,176		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	JP Morgan Chase & Co	08/08/2011	08/11/2014		7,600,000	0.7708 USD (USDLIBBBA3M)			5,282	15,759		15,759	15,759				64,774		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JP Morgan Chase & Co	08/08/2011	08/10/2021		15,900,000	2.5468 USD (USDLIBBBA3M)			51,056	659,954		659,954	659,954				251,471		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	08/08/2011	08/10/2026		16,500,000	3.0528 USD (USDLIBBBA3M)			64,810	1,242,977		1,242,977	1,242,977				320,348		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	08/08/2011	08/11/2031		13,600,000	3.2498 USD (USDLIBBBA3M)			57,215	1,410,220		1,410,220	1,410,220				305,265		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	08/08/2011	08/12/2041		17,300,000	3.4038 USD (USDLIBBBA3M)			76,555	2,569,439		2,569,439	2,569,439				476,165		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	08/09/2011	08/12/2041		36,800,000	3.1997 USD (USDLIBBBA3M)			149,027	3,890,791		3,890,791	3,890,791				1,012,882		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/09/2011	08/11/2031		32,200,000	3.0097 USD (USDLIBBBA3M)			121,901	2,106,712		2,106,712	2,106,712				722,759		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	08/09/2011	08/12/2013		30,300,000	0.4287 USD (USDLIBBBA3M)			6,091	(74,813)		(74,813)	(74,813)				208,523		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	08/09/2011	08/12/2013		7,800,000	0.4287 USD (USDLIBBBA3M)			1,568	(19,259)		(19,259)	(19,259)				53,679		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	08/09/2011	08/11/2014		16,000,000	0.5967 USD (USDLIBBBA3M)			6,950	(45,654)		(45,654)	(45,654)				136,366		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	08/09/2011	08/11/2016		16,300,000	1.2157 USD (USDLIBBBA3M)			21,094	(8,761)		(8,761)	(8,761)				181,071		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	08/09/2011	08/11/2021		31,000,000	2.3017 USD (USDLIBBBA3M)			86,875	595,054		595,054	595,054				490,357		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	08/09/2011	08/11/2026		26,500,000	2.8187 USD (USDLIBBBA3M)			93,293	1,202,467		1,202,467	1,202,467				514,546		005

STATEMENT AS OF SEPTEMBER 30, 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	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	08/10/2011	08/12/2016		32,000,000	USD LIBBBA3M (1.2413 USD)			(41,594)	(21,215)		(21,215)	(21,215)				355,578		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	08/10/2011	08/12/2026		58,600,000	USD LIBBBA3M (2.8883 USD)			(207,535)	(3,180,672)		(3,180,672)	(3,180,672)				1,137,932		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	08/10/2011	08/12/2031		57,500,000	USD LIBBBA3M (3.0993 USD)			(220,153)	(4,583,479)		(4,583,479)	(4,583,479)				1,290,730		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JP Morgan Chase & Co	08/10/2011	08/12/2021		61,800,000	USD LIBBBA3M (2.3723 USD)			(175,464)	(1,582,368)		(1,582,368)	(1,582,368)				977,687		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	08/10/2011	08/12/2014		175,100,000	USD LIBBBA3M (0.5973 USD)			(74,112)	499,220		499,220	499,220				1,493,063		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	08/10/2011	08/12/2041		70,300,000	USD LIBBBA3M (3.2762 USD)			(286,088)	(8,560,705)		(8,560,705)	(8,560,705)				1,934,936		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	08/11/2011	08/15/2031		12,400,000	3.0697 USD (USD LIBBBA3M)			44,005	929,943		929,943	929,943				278,406		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	08/11/2011	08/15/2016		19,700,000	1.2337 USD (USD LIBBBA3M)			23,695	4,458		4,458	4,458				219,087		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	08/11/2011	08/16/2021		26,400,000	2.3557 USD (USD LIBBBA3M)			69,602	633,914		633,914	633,914				417,884		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	08/11/2011	08/17/2026		17,600,000	2.8617 USD (USD LIBBBA3M)			57,781	894,539		894,539	894,539				341,925		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	08/11/2011	08/15/2041		18,100,000	3.2447 USD (USD LIBBBA3M)			68,280	2,084,832		2,084,832	2,084,832				498,253		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	08/15/2011	08/19/2013		48,700,000	USD LIBBBA3M (0.4472 USD)			(8,860)	105,822		105,822	105,822				336,866		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	08/15/2011	08/19/2013		14,200,000	USD LIBBBA3M (0.4472 USD)			(2,583)	30,856		30,856	30,856				98,224		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	08/15/2011	08/18/2014		17,600,000	USD LIBBBA3M (0.6032 USD)			(6,558)	49,237		49,237	49,237				150,503		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	08/15/2011	08/17/2026		37,000,000	USD LIBBBA3M (2.9582 USD)			(120,284)	(2,337,762)		(2,337,762)	(2,337,762)				718,820		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JP Morgan Chase & Co	08/15/2011	08/19/2041		37,200,000	USD LIBBBA3M (3.3682 USD)			(139,576)	(5,248,927)		(5,248,927)	(5,248,927)				1,024,220		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JP Morgan Chase & Co	08/15/2011	08/17/2016		37,500,000	USD LIBBBA3M (1.2372 USD)			(43,031)	(12,920)		(12,920)	(12,920)				417,278		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JP Morgan Chase & Co	08/15/2011	08/17/2021		46,500,000	USD LIBBBA3M (2.4172 USD)			(120,421)	(1,376,022)		(1,376,022)	(1,376,022)				736,148		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JP Morgan Chase & Co	08/15/2011	08/18/2031		27,500,000	USD LIBBBA3M (3.1772 USD)			(96,761)	(2,533,738)		(2,533,738)	(2,533,738)				617,561		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	08/15/2011	08/19/2041		18,800,000	3.3478 USD (USD LIBBBA3M)			70,070	2,572,238		2,572,238	2,572,238				517,617		005

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SCHEDULE DB - PART A - SECTION 1

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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 (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 Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	08/15/2011	08/17/2016		17,400,000	1.2248 USD (USDLIBBBA3M)			19,703	(4,279)		(4,279)	(4,279)				193,617		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	08/15/2011	08/17/2021		19,700,000	2.3948 USD (USDLIBBBA3M)			50,478	542,759		542,759	542,759				311,873		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	08/15/2011	08/17/2026		18,400,000	2.9358 USD (USDLIBBBA3M)			59,313	1,109,784		1,109,784	1,109,784				357,467		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	08/15/2011	08/18/2031		15,400,000	3.1548 USD (USDLIBBBA3M)			53,765	1,363,873		1,363,873	1,363,873				345,834		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/17/2011	08/19/2031		51,100,000	USDLIBBBA3M (3.0242 USD)			(162,233)	(3,461,322)		(3,461,322)	(3,461,322)				1,147,619		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	08/17/2011	08/19/2013		13,800,000	USDLIBBBA3M (0.4482 USD)			(2,339)	29,701		29,701	29,701				95,457		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/17/2011	08/19/2021		19,900,000	USDLIBBBA3M (2.2872 USD)			(46,068)	(352,430)		(352,430)	(352,430)				315,127		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	08/17/2011	08/19/2016		10,900,000	USDLIBBBA3M (1.1732 USD)			(11,067)	29,927		29,927	29,927				121,357		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	08/17/2011	08/19/2031		8,400,000	2.9998 USD (USDLIBBBA3M)			26,429	536,290		536,290	536,290				188,650		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	08/17/2011	08/19/2031		51,800,000	2.9998 USD (USDLIBBBA3M)			162,981	3,307,124		3,307,124	3,307,124				1,163,340		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	08/17/2011	08/19/2013		37,200,000	0.4428 USD (USDLIBBBA3M)			6,070	(83,823)		(83,823)	(83,823)				257,319		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	08/17/2011	08/19/2014		19,300,000	0.5888 USD (USDLIBBBA3M)			6,437	(62,176)		(62,176)	(62,176)				165,119		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	08/17/2011	08/20/2018		8,700,000	1.7208 USD (USDLIBBBA3M)			14,391	26,515		26,515	26,515				114,999		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	08/17/2011	08/19/2021		19,600,000	2.2748 USD (USDLIBBBA3M)			45,090	324,965		324,965	324,965				310,376		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	08/17/2011	08/19/2026		9,100,000	2.7908 USD (USDLIBBBA3M)			26,413	379,736		379,736	379,736				176,823		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/18/2011	08/24/2026		26,900,000	2.7128 USD (USDLIBBBA3M)			70,155	851,883		851,883	851,883				522,938		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/18/2011	08/22/2031		21,800,000	2.9148 USD (USDLIBBBA3M)			61,625	1,095,871		1,095,871	1,095,871				489,692		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/18/2011	08/22/2041		29,700,000	3.0928 USD (USDLIBBBA3M)			89,684	2,475,032		2,475,032	2,475,032				817,837		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	08/18/2011	08/22/2013		14,500,000	0.4708 USD (USDLIBBBA3M)			2,598	(25,302)		(25,302)	(25,302)				100,517		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	08/18/2011	08/22/2014		10,700,000	0.6098 USD (USDLIBBBA3M)			3,528	(28,678)		(28,678)	(28,678)				91,673		005

STATEMENT AS OF SEPTEMBER 30, 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 Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	08/18/2011	08/22/2016		6,400,000	1.1768 USD (USDLIBBBA3M)			6,042	(17,013)		(17,013)	(17,013)				71,315		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/18/2011	08/22/2016		9,900,000	1.1768 USD (USDLIBBBA3M)			9,346	(26,317)		(26,317)	(26,317)				110,316		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/18/2011	08/23/2021		23,100,000	2.2238 USD (USDLIBBBA3M)			48,008	273,311		273,311	273,311				366,003		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/19/2011	08/24/2026		25,000,000	2.6777 USD (USDLIBBBA3M)			62,455	679,118		679,118	679,118				486,002		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/19/2011	08/23/2041		28,800,000	3.0297 USD (USDLIBBBA3M)			82,649	2,018,696		2,018,696	2,018,696				793,090		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	JP Morgan Chase & Co	08/19/2011	08/23/2013		11,800,000	0.4797 USD (USDLIBBBA3M)			2,102	(18,746)		(18,746)	(18,746)				81,859		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	08/19/2011	08/23/2016		21,800,000	1.1767 USD (USDLIBBBA3M)			19,921	(58,755)		(58,755)	(58,755)				242,986		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	08/19/2011	08/23/2021		36,500,000	2.2037 USD (USDLIBBBA3M)			72,923	364,710		364,710	364,710				578,317		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	08/19/2011	08/25/2031		23,700,000	2.8697 USD (USDLIBBBA3M)			64,011	1,020,334		1,020,334	1,020,334				532,481		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	08/19/2011	08/23/2016		31,800,000	USDLIBBBA3M (1.1913 USD)			(29,550)	63,526		63,526	63,526				354,447		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	08/19/2011	08/24/2026		52,800,000	USDLIBBBA3M (2.6863 USD)			(132,385)	(1,492,504)		(1,492,504)	(1,492,504)				1,026,436		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	08/19/2011	08/25/2031		44,500,000	USDLIBBBA3M (2.8763 USD)			(120,499)	(1,962,700)		(1,962,700)	(1,962,700)				999,807		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	08/19/2011	08/23/2013		25,600,000	USDLIBBBA3M (0.4853 USD)			(4,711)	37,970		37,970	37,970				177,593		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	08/19/2011	08/25/2014		11,200,000	USDLIBBBA3M (0.6313 USD)			(3,787)	23,947		23,947	23,947				96,093		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs Intl Ltd	08/19/2011	08/23/2021		60,700,000	USDLIBBBA3M (2.2153 USD)			(122,014)	(670,758)		(670,758)	(670,758)				961,749		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs Intl Ltd	08/19/2011	08/23/2041		57,800,000	USDLIBBBA3M (3.0422 USD)			(166,635)	(4,202,996)		(4,202,996)	(4,202,996)				1,591,688		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JP Morgan Chase & Co	08/19/2011	08/23/2016		18,600,000	1.1867 USD (USDLIBBBA3M)			17,193	(41,245)		(41,245)	(41,245)				207,318		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	08/19/2011	08/23/2013		21,900,000	0.4867 USD (USDLIBBBA3M)			4,062	(31,905)		(31,905)	(31,905)				151,925		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	08/19/2011	08/23/2021		9,000,000	2.2147 USD (USDLIBBBA3M)			18,085	98,961		98,961	98,961				142,599		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/22/2011	08/24/2021		26,200,000	2.2567 USD (USDLIBBBA3M)			52,238	387,967		387,967	387,967				415,178		005

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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 (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 Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/22/2011	08/25/2031		19,800,000	2.9087 USD (USDLIBBBA3M)			52,746	975,701		975,701	975,701				444,858		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	08/22/2011	08/24/2026		20,800,000	2.7217 USD (USDLIBBBA3M)			51,412	682,389		682,389	682,389				404,354		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	08/22/2011	08/26/2041		23,500,000	3.0667 USD (USDLIBBBA3M)			66,418	1,829,738		1,829,738	1,829,738				647,228		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	08/22/2011	08/26/2013		12,100,000	0.5147 USD (USDLIBBBA3M)			2,461	(11,515)		(11,515)	(11,515)				84,122		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JP Morgan Chase & Co	08/22/2011	08/24/2016		15,400,000	1.2297 USD (USDLIBBBA3M)			14,450	(2,862)		(2,862)	(2,862)				171,698		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	08/24/2011	08/26/2018		8,200,000	1.8607 USD (USDLIBBBA3M)			12,257	98,599		98,599	98,599				108,519		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/24/2011	08/26/2021		13,800,000	USDLIBBBA3M (2.4043 USD)			(27,921)	(389,589)		(389,589)	(389,589)				218,742		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/24/2011	08/26/2041		21,500,000	USDLIBBBA3M (3.2313 USD)			(60,786)	(2,416,398)		(2,416,398)	(2,416,398)				592,145		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	08/24/2011	08/26/2031		14,000,000	USDLIBBBA3M (3.0733 USD)			(37,431)	(1,057,594)		(1,057,594)	(1,057,594)				314,568		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	JP Morgan Chase & Co	08/24/2011	08/26/2013		14,200,000	USDLIBBBA3M (0.5223 USD)			(2,748)	11,520		11,520	11,520				98,721		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JP Morgan Chase & Co	08/24/2011	08/26/2016		15,000,000	USDLIBBBA3M (1.3093 USD)			(14,380)	(53,673)		(53,673)	(53,673)				167,332		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JP Morgan Chase & Co	08/24/2011	08/26/2026		18,700,000	USDLIBBBA3M (2.8853 USD)			(46,579)	(1,005,152)		(1,005,152)	(1,005,152)				363,596		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	08/29/2011	08/31/2016		9,100,000	USDLIBBBA3M (1.3163 USD)			(7,785)	(34,951)		(34,951)	(34,951)				101,656		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	08/29/2011	08/31/2016		21,200,000	USDLIBBBA3M (1.3163 USD)			(18,137)	(81,423)		(81,423)	(81,423)				236,826		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	08/29/2011	08/31/2021		9,700,000	USDLIBBBA3M (2.4313 USD)			(17,612)	(299,358)		(299,358)	(299,358)				153,860		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JP Morgan Chase & Co	08/29/2011	08/31/2013		18,900,000	USDLIBBBA3M (0.5083 USD)			(3,019)	20,487		20,487	20,487				131,868		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	08/29/2011	08/31/2031		12,400,000	3.1137 USD (USDLIBBBA3M)			29,801	1,025,459		1,025,459	1,025,459				278,713		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	08/29/2011	08/31/2021		11,300,000	USDLIBBBA3M (2.4373 USD)			(20,575)	(354,942)		(354,942)	(354,942)				179,239		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	08/29/2011	08/31/2031		17,100,000	USDLIBBBA3M (3.1163 USD)			(41,135)	(1,421,250)		(1,421,250)	(1,421,250)				384,354		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC USA Inc	08/30/2011	09/03/2013		27,700,000	USDLIBBBA3M (0.4972 USD)			(3,962)	37,243		37,243	37,243				193,680		005

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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 (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	HSBC USA Inc	08/30/2011	09/03/2013		11,200,000	USD LIBBBA3M (0.4972 USD)			(1,602)	15,059		15,059	15,059				78,311		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	08/30/2011	09/01/2016		27,900,000	USD LIBBBA3M (1.2402 USD)			(21,265)	(2,515)		(2,515)	(2,515)				311,758		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	08/30/2011	09/01/2026		36,900,000	USD LIBBBA3M (2.8302 USD)			(77,018)	(1,718,906)		(1,718,906)	(1,718,906)				717,866		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	08/30/2011	09/01/2031		26,600,000	USD LIBBBA3M (3.0192 USD)			(59,709)	(1,778,619)		(1,778,619)	(1,778,619)				597,925		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	08/30/2011	09/02/2041		29,600,000	USD LIBBBA3M (3.1782 USD)			(70,365)	(2,997,132)		(2,997,132)	(2,997,132)				815,494		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JP Morgan Chase & Co	08/30/2011	09/01/2021		37,200,000	USD LIBBBA3M (2.3472 USD)			(62,671)	(849,772)		(849,772)	(849,772)				590,141		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	08/30/2011	09/03/2013		33,400,000	0.4987 USD (USD LIBBBA3M)			4,819	(43,950)		(43,950)	(43,950)				233,535		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	08/30/2011	09/03/2013		17,700,000	0.4987 USD (USD LIBBBA3M)			2,554	(23,291)		(23,291)	(23,291)				123,759		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	08/30/2011	09/01/2016		30,900,000	1.2527 USD (USD LIBBBA3M)			23,874	21,319		21,319	21,319				345,281		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	08/30/2011	09/01/2021		37,300,000	2.3677 USD (USD LIBBBA3M)			63,477	921,957		921,957	921,957				591,727		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs Intl Ltd	08/30/2011	09/01/2026		33,800,000	2.8507 USD (USD LIBBBA3M)			71,125	1,663,414		1,663,414	1,663,414				657,557		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs Intl Ltd	08/30/2011	09/01/2031		26,900,000	3.0407 USD (USD LIBBBA3M)			60,864	1,891,059		1,891,059	1,891,059				604,669		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs Intl Ltd	08/30/2011	09/02/2041		27,700,000	3.2077 USD (USD LIBBBA3M)			66,529	2,976,296		2,976,296	2,976,296				763,148		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	08/31/2011	09/02/2031		91,600,000	USD LIBBBA3M (3.0312 USD)			(199,524)	(6,300,220)		(6,300,220)	(6,300,220)				2,059,162		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	08/31/2011	09/03/2013		14,300,000	0.5038 USD (USD LIBBBA3M)			2,034	(17,450)		(17,450)	(17,450)				99,986		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	08/31/2011	09/02/2016		17,100,000	1.2508 USD (USD LIBBBA3M)			12,722	9,843		9,843	9,843				191,131		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	08/31/2011	09/03/2013		14,200,000	USD LIBBBA3M (0.5042 USD)			(2,024)	17,219		17,219	17,219				99,287		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	08/31/2011	09/02/2016		17,300,000	USD LIBBBA3M (1.2562 USD)			(12,946)	(14,443)		(14,443)	(14,443)				193,366		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JP Morgan Chase & Co	08/31/2011	09/02/2031		91,700,000	3.0398 USD (USD LIBBBA3M)			200,377	6,433,065		6,433,065	6,433,065				2,061,410		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	02/01/2010	02/03/2015		17,800,000	2.6917 USD (USD LIBBBA3M)			321,079	1,094,265		1,094,265	500,627				163,974		005

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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 Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	02/01/2010	02/03/2015		8,000,000	2.6917 USD (USDLIBBBA3M)			144,305	491,804		491,804	225,001				73,696		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	08/31/2011	09/03/2013		29,100,000	0.4947 USD (USDLIBBBA3M)			3,926	(40,567)		(40,567)	(40,567)				203,469		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	08/31/2011	09/02/2016		24,700,000	1.2727 USD (USDLIBBBA3M)			18,812	40,188		40,188	40,188				276,078		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	08/31/2011	09/02/2021		12,200,000	2.4077 USD (USDLIBBBA3M)			20,446	345,900		345,900	345,900				193,568		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/02/2011	09/06/2013		9,800,000	USDLIBBBA3M (0.5072 USD)			(1,210)	11,417		11,417	11,417				68,668		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/02/2011	09/06/2021		13,900,000	2.2608 USD (USDLIBBBA3M)			18,643	205,891		205,891	205,891				220,662		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/02/2011	09/07/2026		16,800,000	2.7328 USD (USDLIBBBA3M)			28,039	571,238		571,238	571,238				327,013		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/02/2011	09/08/2031		20,500,000	2.9208 USD (USDLIBBBA3M)			36,891	1,048,228		1,048,228	1,048,228				461,029		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/02/2011	09/06/2041		24,800,000	3.0808 USD (USDLIBBBA3M)			47,385	2,004,192		2,004,192	2,004,192				683,376		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	09/02/2011	09/06/2016		24,900,000	USDLIBBBA3M (1.1842 USD)			(14,780)	67,732		67,732	67,732				278,622		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	09/02/2011	09/06/2013		19,100,000	USDLIBBBA3M (0.5042 USD)			(2,318)	23,350		23,350	23,350				133,833		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	09/02/2011	09/06/2021		26,600,000	USDLIBBBA3M (2.2472 USD)			(35,425)	(360,889)		(360,889)	(360,889)				422,274		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	09/02/2011	09/07/2026		17,300,000	USDLIBBBA3M (2.7092 USD)			(28,590)	(535,793)		(535,793)	(535,793)				336,746		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	09/02/2011	09/08/2031		20,300,000	USDLIBBBA3M (2.9032 USD)			(36,283)	(980,897)		(980,897)	(980,897)				456,531		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	09/02/2011	09/06/2041		24,700,000	USDLIBBBA3M (3.0652 USD)			(46,926)	(1,915,204)		(1,915,204)	(1,915,204)				680,621		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	09/06/2011	09/09/2013		13,700,000	0.5378 USD (USDLIBBBA3M)			1,770	(8,037)		(8,037)	(8,037)				96,199		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/06/2011	09/08/2016		41,300,000	1.1808 USD (USDLIBBBA3M)			22,301	(120,841)		(120,841)	(120,841)				462,389		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/06/2011	09/08/2021		60,000,000	2.1538 USD (USDLIBBBA3M)			69,697	299,936		299,936	299,936				952,759		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/06/2011	09/08/2026		45,300,000	2.5958 USD (USDLIBBBA3M)			65,414	743,481		743,481	743,481				881,848		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/06/2011	09/08/2031		31,600,000	2.7768 USD (USDLIBBBA3M)			49,285	888,735		888,735	888,735				710,659		005

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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 (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 Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/06/2011	09/09/2041		47,300,000	2.9218 USD (USDLIBBBA3M)			78,153	2,243,648		2,243,648	2,243,648				1,303,554		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	09/06/2011	09/08/2016		41,400,000	USDLIBBBA3M (1.1802 USD)			(22,339)	122,330		122,330	122,330				463,509		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	09/06/2011	09/08/2026		45,800,000	USDLIBBBA3M (2.6072 USD)			(66,469)	(818,757)		(818,757)	(818,757)				891,582		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	09/06/2011	09/08/2031		30,900,000	USDLIBBBA3M (2.7852 USD)			(48,359)	(910,533)		(910,533)	(910,533)				694,916		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JP Morgan Chase & Co	09/06/2011	09/09/2013		12,600,000	USDLIBBBA3M (0.5262 USD)			(1,534)	10,207		10,207	10,207				88,475		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JP Morgan Chase & Co	09/06/2011	09/08/2021		60,700,000	USDLIBBBA3M (2.1622 USD)			(70,836)	(350,127)		(350,127)	(350,127)				963,875		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	09/06/2011	09/09/2041		46,800,000	USDLIBBBA3M (2.9382 USD)			(77,817)	(2,381,116)		(2,381,116)	(2,381,116)				1,289,774		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	09/08/2011	09/12/2013		10,700,000	USDLIBBBA3M (0.5022 USD)			(934)	13,545		13,545	13,545				75,292		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	09/08/2011	09/14/2026		19,200,000	USDLIBBBA3M (2.6932 USD)			(23,878)	(554,326)		(554,326)	(554,326)				373,969		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	09/08/2011	09/12/2031		10,000,000	USDLIBBBA3M (2.8932 USD)			(13,492)	(467,382)		(467,382)	(467,382)				224,954		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/08/2011	09/12/2016		17,100,000	USDLIBBBA3M (1.1902 USD)			(7,702)	43,586		43,586	43,586				191,661		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/08/2011	09/13/2021		22,200,000	USDLIBBBA3M (2.2132 USD)			(21,985)	(229,629)		(229,629)	(229,629)				352,764		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/08/2011	09/12/2041		18,800,000	USDLIBBBA3M (3.0642 USD)			(27,062)	(1,454,492)		(1,454,492)	(1,454,492)				518,186		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs Intl Ltd	09/08/2011	09/14/2026		18,700,000	2.6798 USD (USDLIBBBA3M)			23,124	507,674		507,674	507,674				364,230		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	09/08/2011	09/12/2013		12,000,000	0.4998 USD (USDLIBBBA3M)			1,032	(15,748)		(15,748)	(15,748)				84,439		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	09/08/2011	09/12/2016		17,300,000	1.1818 USD (USDLIBBBA3M)			7,715	(51,110)		(51,110)	(51,110)				193,903		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	09/08/2011	09/12/2021		22,100,000	2.2078 USD (USDLIBBBA3M)			21,823	217,653		217,653	217,653				351,126		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	09/08/2011	09/12/2031		10,300,000	2.8788 USD (USDLIBBBA3M)			13,818	457,688		457,688	457,688				231,702		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	09/08/2011	09/12/2041		18,600,000	3.0388 USD (USDLIBBBA3M)			26,524	1,339,785		1,339,785	1,339,785				512,673		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	09/09/2011	09/13/2013		9,100,000	0.5158 USD (USDLIBBBA3M)			809	(9,133)		(9,133)	(9,133)				64,078		005

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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 (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 Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	09/09/2011	09/15/2014		9,900,000	0.6288 USD (USDLIBBBA3M)			1,440	(25,327)		(25,327)	(25,327)				85,776		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	09/09/2011	09/13/2016		22,300,000	1.1248 USD (USDLIBBBA3M)			8,773	(127,774)		(127,774)	(127,774)				250,013		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	09/09/2011	09/13/2021		15,700,000	2.1448 USD (USDLIBBBA3M)			14,184	63,982		63,982	63,982				249,477		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/09/2011	09/14/2026		13,200,000	2.6248 USD (USDLIBBBA3M)			15,093	265,052		265,052	265,052				257,104		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/09/2011	09/15/2031		47,600,000	USDLIBBBA3M (2.8132 USD)			(58,911)	(1,615,326)		(1,615,326)	(1,615,326)				1,071,000		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/09/2011	09/13/2041		19,400,000	2.9788 USD (USDLIBBBA3M)			25,616	1,152,989		1,152,989	1,152,989				534,748		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	09/09/2011	09/13/2013		8,200,000	USDLIBBBA3M (0.5132 USD)			(719)	8,643		8,643	8,643				57,741		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	09/09/2011	09/13/2016		22,300,000	USDLIBBBA3M (1.1252 USD)			(8,778)	127,343		127,343	127,343				250,013		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	09/09/2011	09/13/2021		15,900,000	USDLIBBBA3M (2.1342 USD)			(14,280)	(49,345)		(49,345)	(49,345)				252,655		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	09/09/2011	09/14/2026		13,300,000	USDLIBBBA3M (2.6092 USD)			(15,104)	(240,385)		(240,385)	(240,385)				259,051		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JP Morgan Chase & Co	09/09/2011	09/15/2014		14,000,000	USDLIBBBA3M (0.6262 USD)			(2,018)	36,881		36,881	36,881				121,300		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JP Morgan Chase & Co	09/09/2011	09/15/2031		47,800,000	2.7798 USD (USDLIBBBA3M)			58,360	1,366,761		1,366,761	1,366,761				1,075,500		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JP Morgan Chase & Co	09/09/2011	09/13/2041		19,100,000	USDLIBBBA3M (2.9442 USD)			(24,890)	(996,341)		(996,341)	(996,341)				526,478		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Intl Ltd	09/09/2011	09/13/2013		25,900,000	0.5218 USD (USDLIBBBA3M)			2,381	(22,985)		(22,985)	(22,985)				182,376		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	09/09/2011	09/13/2016		15,200,000	1.1348 USD (USDLIBBBA3M)			6,056	(79,752)		(79,752)	(79,752)				170,413		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	09/09/2011	09/13/2021		34,500,000	2.1418 USD (USDLIBBBA3M)			31,117	131,109		131,109	131,109				548,214		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	09/09/2011	09/15/2014		13,200,000	0.6388 USD (USDLIBBBA3M)			1,986	(29,909)		(29,909)	(29,909)				114,368		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	09/09/2011	09/14/2026		36,000,000	2.6128 USD (USDLIBBBA3M)			40,947	667,328		667,328	667,328				701,192		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	09/09/2011	09/15/2031		29,300,000	2.8128 USD (USDLIBBBA3M)			36,257	992,433		992,433	992,433				659,250		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	09/09/2011	09/13/2041		37,400,000	2.9708 USD (USDLIBBBA3M)			49,234	2,159,923		2,159,923	2,159,923				1,030,906		005

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Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	02/01/2010	02/03/2020		12,100,000	3.7717 USD (USDLIBBBA3M)			316,272	1,770,310		1,770,310	1,244,065				176,040		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	09/13/2011	09/15/2021		9,700,000	2.1608 USD (USDLIBBBA3M)			7,819	53,221		53,221	53,221				154,178		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	09/13/2011	09/16/2041		15,500,000	2.9778 USD (USDLIBBBA3M)			18,123	917,865		917,865	917,865				427,306		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JP Morgan Chase & Co	09/13/2011	09/15/2031		12,900,000	2.8148 USD (USDLIBBBA3M)			14,148	440,989		440,989	440,989				290,250		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	09/13/2011	09/15/2026		36,600,000	USDLIBBBA3M (2.6302 USD)			(37,138)	(759,615)		(759,615)	(759,615)				712,944		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	09/13/2011	09/16/2041		52,800,000	USDLIBBBA3M (2.9822 USD)			(61,837)	(3,175,472)		(3,175,472)	(3,175,472)				1,455,596		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	09/13/2011	09/15/2016		15,200,000	USDLIBBBA3M (1.1782 USD)			(5,614)	48,736		48,736	48,736				170,507		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	09/13/2011	09/15/2021		44,600,000	USDLIBBBA3M (2.1702 USD)			(36,138)	(283,164)		(283,164)	(283,164)				708,900		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	HSBC USA Inc	09/13/2011	09/16/2013		24,800,000	USDLIBBBA3M (0.5292 USD)			(2,007)	18,926		18,926	18,926				174,997		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	HSBC USA Inc	09/13/2011	09/15/2014		13,800,000	USDLIBBBA3M (0.6552 USD)			(1,890)	24,772		24,772	24,772				119,567		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	09/13/2011	09/15/2031		41,400,000	USDLIBBBA3M (2.8242 USD)			(45,578)	(1,477,510)		(1,477,510)	(1,477,510)				931,500		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	09/15/2011	09/21/2021		26,100,000	USDLIBBBA3M (2.2902 USD)			(16,878)	(450,591)		(450,591)	(450,591)				415,191		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	09/15/2011	09/21/2026		13,800,000	USDLIBBBA3M (2.7642 USD)			(11,104)	(523,492)		(523,492)	(523,492)				268,962		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	09/15/2011	09/19/2016		16,700,000	USDLIBBBA3M (1.2502 USD)			(5,010)	(3,320)		(3,320)	(3,320)				187,540		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/15/2011	09/19/2031		10,000,000	USDLIBBBA3M (2.9322 USD)			(8,607)	(529,682)		(529,682)	(529,682)				225,062		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/15/2011	09/19/2041		18,300,000	USDLIBBBA3M (3.0712 USD)			(16,598)	(1,443,151)		(1,443,151)	(1,443,151)				504,565		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	09/15/2011	09/19/2016		16,800,000	1.2438 USD (USDLIBBBA3M)			5,004	(1,869)		(1,869)	(1,869)				188,663		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	09/15/2011	09/21/2021		26,400,000	2.2828 USD (USDLIBBBA3M)			17,007	437,828		437,828	437,828				419,964		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	09/15/2011	09/19/2031		9,800,000	2.9148 USD (USDLIBBBA3M)			8,378	491,803		491,803	491,803				220,560		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JP Morgan Chase & Co	09/15/2011	09/19/2026		14,000,000	2.7348 USD (USDLIBBBA3M)			11,128	478,105		478,105	478,105				272,810		005

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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 (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 Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JP Morgan Chase & Co	09/15/2011	09/19/2041		18,100,000	3.0628 USD (USDLIBBBA3M)			16,366	1,395,430		1,395,430	1,395,430				499,051		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	09/16/2011	09/22/2014		13,700,000	USDLIBBBA3M (0.6652 USD)			(1,314)	22,231		22,231	22,231				119,084		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC USA Inc	09/16/2011	09/20/2013		20,200,000	USDLIBBBA3M (0.5132 USD)			(999)	21,819		21,819	21,819				142,935		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC USA Inc	09/16/2011	09/20/2016		8,100,000	USDLIBBBA3M (1.2452 USD)			(2,212)	517		517	517				90,987		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/16/2011	09/20/2016		15,500,000	USDLIBBBA3M (1.2452 USD)			(4,233)	989		989	989				174,112		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/16/2011	09/20/2021		20,900,000	USDLIBBBA3M (2.2782 USD)			(12,305)	(337,855)		(337,855)	(337,855)				332,426		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/16/2011	09/21/2026		18,900,000	USDLIBBBA3M (2.7352 USD)			(13,767)	(646,474)		(646,474)	(646,474)				368,361		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/16/2011	09/22/2031		14,500,000	USDLIBBBA3M (2.9142 USD)			(11,355)	(726,190)		(726,190)	(726,190)				326,407		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JP Morgan Chase & Co	09/16/2011	09/20/2041		18,600,000	USDLIBBBA3M (3.0582 USD)			(15,384)	(1,416,092)		(1,416,092)	(1,416,092)				512,860		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	09/21/2011	09/23/2013		14,000,000	USDLIBBBA3M (0.4482 USD)			(288)	33,272		33,272	33,272				99,270		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	09/21/2011	09/23/2016		17,500,000	1.1088 USD (USDLIBBBA3M)			2,929	(118,251)		(118,251)	(118,251)				196,740		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	09/21/2011	09/23/2041		21,200,000	2.8878 USD (USDLIBBBA3M)			11,930	854,806		854,806	854,806				584,631		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/21/2011	09/23/2021		16,700,000	2.0888 USD (USDLIBBBA3M)			6,432	(21,879)		(21,879)	(21,879)				265,732		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/21/2011	09/23/2026		17,500,000	2.5518 USD (USDLIBBBA3M)			8,541	184,953		184,953	184,953				341,138		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/21/2011	09/23/2031		56,300,000	USDLIBBBA3M (2.7412 USD)			(29,847)	(1,260,208)		(1,260,208)	(1,260,208)				1,267,445		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	09/21/2011	09/23/2014		11,100,000	0.5848 USD (USDLIBBBA3M)			565	(44,575)		(44,575)	(44,575)				96,529		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	09/21/2011	09/23/2016		12,500,000	1.1258 USD (USDLIBBBA3M)			2,140	(74,147)		(74,147)	(74,147)				140,529		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	09/21/2011	09/23/2031		72,300,000	2.7698 USD (USDLIBBBA3M)			38,789	1,949,348		1,949,348	1,949,348				1,627,642		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JP Morgan Chase & Co	09/21/2011	09/23/2013		23,900,000	0.4528 USD (USDLIBBBA3M)			516	(54,639)		(54,639)	(54,639)				169,467		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JP Morgan Chase & Co	09/21/2011	09/23/2013		16,000,000	0.4528 USD (USDLIBBBA3M)			346	(36,579)		(36,579)	(36,579)				113,451		005

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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 Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	02/01/2010	02/03/2025		16,400,000	4.2107 USD (USDLIBBBA3M)			482,663	3,521,352		3,521,352	2,725,619				301,752		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	09/22/2011	09/26/2016		9,600,000	1.1038 USD (USDLIBBBA3M)			994	(67,775)		(67,775)	(67,775)				108,015		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	09/22/2011	09/26/2016		42,200,000	1.1038 USD (USDLIBBBA3M)			4,371	(297,927)		(297,927)	(297,927)				474,815		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	09/22/2011	09/28/2026		40,400,000	2.3528 USD (USDLIBBBA3M)			11,193	(611,162)		(611,162)	(611,162)				787,901		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC USA Inc	09/22/2011	09/26/2013		8,600,000	0.5078 USD (USDLIBBBA3M)			179	(10,385)		(10,385)	(10,385)				61,106		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/22/2011	09/26/2013		7,600,000	0.5078 USD (USDLIBBBA3M)			158	(9,177)		(9,177)	(9,177)				54,001		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC USA Inc	09/22/2011	09/26/2014		17,100,000	0.6228 USD (USDLIBBBA3M)			629	(50,319)		(50,319)	(50,319)				148,911		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/22/2011	09/26/2021		55,200,000	1.9588 USD (USDLIBBBA3M)			12,272	(737,195)		(737,195)	(737,195)				878,708		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/22/2011	09/26/2031		25,100,000	2.5108 USD (USDLIBBBA3M)			7,505	(364,159)		(364,159)	(364,159)				565,176		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/22/2011	09/26/2041		41,700,000	2.6238 USD (USDLIBBBA3M)			13,122	(632,301)		(632,301)	(632,301)				1,150,115		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	09/22/2011	09/26/2013		8,200,000	USDLIBBBA3M (0.5122 USD)			(176)	9,190		9,190	9,190				58,264		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	09/22/2011	09/26/2013		7,500,000	USDLIBBBA3M (0.5122 USD)			(161)	8,406		8,406	8,406				53,290		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	09/22/2011	09/26/2016		9,500,000	USDLIBBBA3M (1.1142 USD)			(998)	62,264		62,264	62,264				106,890		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	09/22/2011	09/26/2016		43,900,000	USDLIBBBA3M (1.1142 USD)			(4,610)	287,724		287,724	287,724				493,943		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	09/22/2011	09/26/2026		40,400,000	USDLIBBBA3M (2.3772 USD)			(11,330)	484,161		484,161	484,161				787,757		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse Intl	09/22/2011	09/26/2041		43,100,000	USDLIBBBA3M (2.6482 USD)			(13,709)	432,458		432,458	432,458				1,188,728		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JP Morgan Chase & Co	09/22/2011	09/26/2014		17,400,000	USDLIBBBA3M (0.6302 USD)			(658)	47,397		47,397	47,397				151,523		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JP Morgan Chase & Co	09/22/2011	09/26/2021		52,000,000	USDLIBBBA3M (1.9722 USD)			(11,658)	630,354		630,354	630,354				827,769		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JP Morgan Chase & Co	09/22/2011	09/26/2031		24,700,000	USDLIBBBA3M (2.5322 USD)			(7,459)	273,718		273,718	273,718				556,169		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	09/23/2011	09/27/2013		15,000,000	0.5228 USD (USDLIBBBA3M)			271	(13,824)		(13,824)	(13,824)				106,654		005

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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 (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 Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	09/23/2011	09/27/2041		40,000,000	2.5898 USD (USDLIBBBA3M)			9,909	(892,350)		(892,350)	(892,350)				1,103,278		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC USA Inc	09/23/2011	09/29/2014		10,000,000	0.6428 USD (USDLIBBBA3M)			314	(24,157)		(24,157)	(24,157)				87,202		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC USA Inc	09/23/2011	09/27/2016		10,000,000	1.1288 USD (USDLIBBBA3M)			854	(58,688)		(58,688)	(58,688)				112,546		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/23/2011	09/27/2016		30,000,000	1.1288 USD (USDLIBBBA3M)			2,562	(176,064)		(176,064)	(176,064)				337,639		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/23/2011	09/27/2021		40,000,000	1.9568 USD (USDLIBBBA3M)			7,096	(541,450)		(541,450)	(541,450)				636,832		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/23/2011	09/28/2026		40,000,000	2.3408 USD (USDLIBBBA3M)			8,803	(666,790)		(666,790)	(666,790)				780,100		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/23/2011	09/29/2031		30,000,000	2.4828 USD (USDLIBBBA3M)			7,075	(570,520)		(570,520)	(570,520)				675,648		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	09/27/2011	09/30/2013		15,000,000	USDLIBBBA3M (0.5322 USD)			(139)	11,408		11,408	11,408				106,873		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	09/27/2011	09/29/2014		10,000,000	USDLIBBBA3M (0.6932 USD)			(182)	9,328		9,328	9,328				87,202		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	09/27/2011	09/29/2021		40,000,000	USDLIBBBA3M (2.1682 USD)			(4,007)	(234,274)		(234,274)	(234,274)				637,007		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	09/27/2011	09/29/2031		30,000,000	USDLIBBBA3M (2.7302 USD)			(3,942)	(618,122)		(618,122)	(618,122)				675,648		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	09/27/2011	09/30/2041		40,000,000	USDLIBBBA3M (2.8552 USD)			(5,533)	(1,340,774)		(1,340,774)	(1,340,774)				1,103,429		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	09/27/2011	09/29/2016		10,000,000	USDLIBBBA3M (1.2442 USD)			(488)	3,081		3,081	3,081				112,608		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	09/27/2011	09/29/2016		30,000,000	USDLIBBBA3M (1.2442 USD)			(1,465)	9,243		9,243	9,243				337,824		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	09/27/2011	09/29/2026		40,000,000	USDLIBBBA3M (2.5782 USD)			(4,918)	(555,811)		(555,811)	(555,811)				780,171		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/29/2011	10/03/2013		5,800,000	USDLIBBBA3M (0.5622 USD)				(1,052)		(1,052)	(1,052)				41,409		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC USA Inc	09/29/2011	10/03/2014		4,200,000	0.7228 USD (USDLIBBBA3M)				577		577	577				36,692		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/29/2011	10/03/2021		5,800,000	2.1748 USD (USDLIBBBA3M)				36,114		36,114	36,114				92,417		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/29/2011	10/03/2026		7,500,000	2.5618 USD (USDLIBBBA3M)				86,653		86,653	86,653				146,335		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/29/2011	10/03/2031		13,300,000	2.7068 USD (USDLIBBBA3M)				221,846		221,846	221,846				299,619		005

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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 (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 Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/29/2011	10/03/2041		12,800,000	2.8138 USD (USDLIBBBA3M)				314,955		314,955	314,955				353,146		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs Intl Ltd	09/29/2011	10/03/2041		12,200,000	USDLIBBBA3M (2.8222 USD)				(321,737)		(321,737)	(321,737)				336,592		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JP Morgan Chase & Co	09/29/2011	10/03/2031		11,500,000	USDLIBBBA3M (2.7082 USD)				(194,401)		(194,401)	(194,401)				259,069		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	02/01/2010	02/03/2030		21,100,000	4.3617 USD (USDLIBBBA3M)			644,883	5,691,985		5,691,985	4,566,552				455,167		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	09/30/2011	10/05/2026		7,500,000	2.4838 USD (USDLIBBBA3M)				10,508		10,508	10,508				146,362		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/30/2011	10/06/2031		13,300,000	2.6188 USD (USDLIBBBA3M)				32,732		32,732	32,732				299,681		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/30/2011	10/04/2041		12,800,000	2.7118 USD (USDLIBBBA3M)				39,120		39,120	39,120				353,162		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)			634,896	7,296,023		7,296,023	6,025,580				544,312		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	02/01/2010	02/03/2012		21,600,000	1.1337 USD (USDLIBBBA3M)			137,228	51,832		51,832	(106,013)				63,894		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	02/01/2010	02/03/2013		26,900,000	1.7537 USD (USDLIBBBA3M)			295,985	434,326		434,326	(80,045)				157,237		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	02/01/2010	02/03/2017		8,300,000	3.2767 USD (USDLIBBBA3M)			186,133	832,569		832,569	489,661				96,660		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)			(149,228)	(218,997)		(218,997)	40,142				79,576		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	02/02/2010	02/04/2015		17,200,000	USDLIBBBA3M (2.6782 USD)			(308,312)	(1,049,874)		(1,049,874)	(485,968)				158,511		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	02/03/2010	02/05/2020		19,400,000	USDLIBBBA3M (3.7933 USD)			(509,928)	(2,871,814)		(2,871,814)	(1,995,100)				282,339		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	02/05/2010	02/09/2013		23,100,000	1.6618 USD (USDLIBBBA3M)			237,868	349,439		349,439	(47,825)				135,846		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)			471,071	1,584,633		1,584,633	802,363				253,951		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	02/05/2010	02/09/2025		4,300,000	4.1088 USD (USDLIBBBA3M)			123,194	872,318		872,318	713,740				79,167		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)			187,723	1,605,775		1,605,775	1,356,982				135,964		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)			180,406	2,012,344		2,012,344	1,736,452				158,245		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	02/12/2010	02/16/2012		8,800,000	USDLIBBBA3M (1.1202 USD)			(54,779)	(22,528)		(22,528)	41,781				27,341		005

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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

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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 (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 Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	02/12/2010	02/16/2015		8,300,000	USDLIBBBA3M (2.6672 USD)			(147,967)	(505,269)		(505,269)	(239,399)				76,865		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	02/12/2010	02/16/2015		10,300,000	USDLIBBBA3M (2.6672 USD)			(183,622)	(627,020)		(627,020)	(297,085)				95,387		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	02/12/2010	02/16/2020		9,000,000	USDLIBBBA3M (3.7852 USD)			(235,911)	(1,328,353)		(1,328,353)	(930,320)				131,218		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	02/12/2010	02/16/2025		2,600,000	USDLIBBBA3M (4.2452 USD)			(77,122)	(569,505)		(569,505)	(433,667)				47,902		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	02/12/2010	02/16/2025		6,700,000	USDLIBBBA3M (4.2452 USD)			(198,738)	(1,467,570)		(1,467,570)	(1,117,527)				123,441		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	02/12/2010	02/16/2030		6,300,000	USDLIBBBA3M (4.4062 USD)			(194,480)	(1,743,842)		(1,743,842)	(1,369,210)				136,035		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	02/12/2010	02/16/2040		6,600,000	USDLIBBBA3M (4.5112 USD)			(208,939)	(2,446,917)		(2,446,917)	(1,971,003)				177,080		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)			(116,719)	(176,212)		(176,212)	25,220				63,957		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	02/19/2010	02/23/2012		8,000,000	USDLIBBBA3M (1.2142 USD)			(55,411)	(24,318)		(24,318)	43,368				25,473		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	02/19/2010	02/23/2012		3,400,000	USDLIBBBA3M (1.2142 USD)			(23,550)	(10,335)		(10,335)	18,431				10,826		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	02/19/2010	02/23/2015		12,500,000	USDLIBBBA3M (2.8112 USD)			(236,299)	(822,247)		(822,247)	(351,272)				116,089		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	02/19/2010	02/23/2015		13,200,000	USDLIBBBA3M (2.8112 USD)			(249,531)	(868,292)		(868,292)	(370,943)				122,590		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	02/19/2010	02/23/2020		13,800,000	USDLIBBBA3M (3.9072 USD)			(374,310)	(2,170,830)		(2,170,830)	(1,425,678)				201,431		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	02/19/2010	02/23/2025		12,600,000	USDLIBBBA3M (4.3532 USD)			(383,908)	(2,921,421)		(2,921,421)	(2,109,834)				232,309		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	02/19/2010	02/23/2030		12,100,000	USDLIBBBA3M (4.5042 USD)			(382,377)	(3,529,517)		(3,529,517)	(2,646,064)				261,409		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	02/19/2010	02/23/2040		11,800,000	USDLIBBBA3M (4.6022 USD)			(381,570)	(4,594,520)		(4,594,520)	(3,556,610)				316,704		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	02/19/2010	02/23/2013		18,900,000	USDLIBBBA3M (1.8632 USD)			(222,905)	(346,641)		(346,641)	58,970				112,698		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	02/25/2010	03/01/2015		4,800,000	2.585 USD (USDLIBBBA3M)			82,507	280,349		280,349	143,210				44,686		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	02/25/2010	03/01/2015		4,700,000	2.585 USD (USDLIBBBA3M)			80,788	274,509		274,509	140,226				43,755		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	02/25/2010	03/01/2020		11,700,000	3.7248 USD (USDLIBBBA3M)			301,127	1,674,113		1,674,113	1,216,901				170,973		005

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SCHEDULE DB - PART A - SECTION 1

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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 (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 Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	02/25/2010	03/01/2025		11,100,000	4.1808 USD (USDLIBBBA3M)			323,647	2,351,468		2,351,468	1,852,800				204,778		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	02/25/2010	03/01/2030		14,000,000	4.3358 USD (USDLIBBBA3M)			424,478	3,731,857		3,731,857	3,034,222				302,592		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	02/25/2010	03/01/2040		13,500,000	4.4388 USD (USDLIBBBA3M)			419,747	4,811,048		4,811,048	4,006,556				362,453		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	03/05/2010	03/09/2012		8,400,000	USDLIBBBA3M (1.1153 USD)			(51,762)	(24,400)		(24,400)	38,629				28,087		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	03/05/2010	03/09/2013		11,900,000	USDLIBBBA3M (1.7053 USD)			(125,988)	(198,145)		(198,145)	17,757				71,921		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	03/05/2010	03/09/2015		6,400,000	USDLIBBBA3M (2.6123 USD)			(111,294)	(380,414)		(380,414)	(191,900)				59,771		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)			(51,861)	(24,893)		(24,893)	38,290				28,685		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)			(129,676)	(444,530)		(444,530)	(221,967)				69,193		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)			(187,505)	(642,767)		(642,767)	(320,952)				100,050		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	03/10/2010	03/12/2020		7,900,000	USDLIBBBA3M (3.7642 USD)			(205,687)	(1,156,390)		(1,156,390)	(824,134)				115,650		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)			(263,296)	(1,946,313)		(1,946,313)	(1,490,353)				164,376		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)			(256,564)	(2,312,905)		(2,312,905)	(1,809,255)				179,540		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)			(254,491)	(3,008,177)		(3,008,177)	(2,398,177)				214,900		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)			(112,136)	(176,676)		(176,676)	15,214				64,247		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	03/18/2010	03/22/2012		6,000,000	USDLIBBBA3M (1.1053 USD)			(36,651)	(18,560)		(18,560)	26,636				20,857		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	03/18/2010	03/22/2013		10,200,000	USDLIBBBA3M (1.6933 USD)			(107,288)	(171,790)		(171,790)	10,202				62,404		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)			(164,478)	(562,378)		(562,378)	(291,157)				89,181		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)			(184,961)	(642,554)		(642,554)	(307,711)				96,054		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)			196,963	1,764,415		1,764,415	1,395,920				138,626		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	03/26/2010	03/30/2040		5,600,000	4.5008 USD (USDLIBBBA3M)			176,921	2,070,108		2,070,108	1,675,045				150,561		005

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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	Credit Suisse First Boston International	04/05/2010	04/07/2012		4,100,000	USD LIBBBA3M (1.2903 USD)			(30,923)	(17,711)		(17,711)	23,080				14,893		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	04/05/2010	04/07/2012		2,900,000	USD LIBBBA3M (1.2903 USD)			(21,873)	(12,527)		(12,527)	16,325				10,534		005
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	USD LIBBBA3M (2.8903 USD)			(76,215)	(270,834)		(270,834)	(114,309)				36,841		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	USD LIBBBA3M (2.8903 USD)			(162,201)	(576,390)		(576,390)	(243,273)				78,406		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	USD LIBBBA3M (3.9803 USD)			(285,488)	(1,688,794)		(1,688,794)	(1,080,260)				151,417		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	04/05/2010	04/07/2025		6,200,000	USD LIBBBA3M (4.4073 USD)			(191,703)	(1,483,386)		(1,483,386)	(1,048,077)				114,812		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	USD LIBBBA3M (4.5533 USD)			(179,283)	(1,681,521)		(1,681,521)	(1,234,343)				121,369		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	04/05/2010	04/07/2040		5,400,000	USD LIBBBA3M (4.6463 USD)			(176,646)	(2,156,637)		(2,156,637)	(1,639,448)				145,239		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	04/05/2010	04/07/2013		9,700,000	USD LIBBBA3M (1.9303 USD)			(119,720)	(202,844)		(202,844)	20,037				60,219		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	USD LIBBBA3M (1.1912 USD)			(41,620)	(23,748)		(23,748)	29,422				22,676		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	04/14/2010	04/16/2013		16,400,000	USD LIBBBA3M (1.7962 USD)			(186,312)	(313,950)		(313,950)	12,595				102,637		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	USD LIBBBA3M (2.7072 USD)			(103,700)	(360,423)		(360,423)	(176,006)				54,033		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	04/16/2010	04/20/2012		7,300,000	USD LIBBBA3M (1.1003 USD)			(44,820)	(25,252)		(25,252)	30,004				27,409		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	USD LIBBBA3M (2.6303 USD)			(149,726)	(515,054)		(515,054)	(268,113)				80,700		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	USD LIBBBA3M (1.7013 USD)			(102,214)	(171,574)		(171,574)	(1,596)				60,293		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 (USD LIBBBA3M)			130,414	221,313		221,313	(3,734)				73,611		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	04/20/2010	04/22/2030		10,800,000	4.3828 USD (USD LIBBBA3M)			332,116	2,967,552		2,967,552	2,361,724				234,329		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 (USD LIBBBA3M)			315,765	3,683,669		3,683,669	2,993,764				269,155		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	USD LIBBBA3M (1.8102 USD)			(235,958)	(408,776)		(408,776)	7,084				130,399		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	04/28/2010	04/30/2015		8,200,000	2.6768 USD (USD LIBBBA3M)			147,221	512,172		512,172	259,425				78,151		005

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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 (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 Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	04/28/2010	04/30/2020		14,800,000	3.7378 USD (USDLIBBBA3M)			383,487	2,148,783		2,148,783	1,573,854				218,373		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	04/28/2010	04/30/2025		16,200,000	4.1478 USD (USDLIBBBA3M)			469,578	3,391,376		3,391,376	2,731,526				300,690		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	04/28/2010	04/30/2030		14,900,000	4.2968 USD (USDLIBBBA3M)			448,546	3,910,917		3,910,917	3,245,825				323,477		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	04/28/2010	04/30/2040		14,500,000	4.3998 USD (USDLIBBBA3M)			447,706	5,079,844		5,079,844	4,305,131				390,424		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	04/30/2010	05/05/2013		18,100,000	1.7387 USD (USDLIBBBA3M)			196,846	342,417		342,417	9,165				115,168		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	04/30/2010	05/05/2015		8,400,000	2.6177 USD (USDLIBBBA3M)			146,731	506,961		506,961	270,868				80,210		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	05/04/2010	05/06/2020		7,800,000	3.6297 USD (USDLIBBBA3M)			195,472	1,062,597		1,062,597	833,102				115,199		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)			150,757	1,039,802		1,039,802	907,897				100,290		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	05/04/2010	05/06/2030		8,200,000	4.1477 USD (USDLIBBBA3M)			237,353	1,962,468		1,962,468	1,771,980				178,100		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	05/04/2010	05/06/2040		7,500,000	4.2357 USD (USDLIBBBA3M)			222,041	2,370,964		2,370,964	2,190,948				202,002		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)			167,339	571,124		571,124	324,884				94,606		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)			292,420	998,025		998,025	567,726				165,321		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	05/05/2010	05/07/2020		16,700,000	3.5378 USD (USDLIBBBA3M)			407,027	2,151,609		2,151,609	1,787,781				246,682		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	05/05/2010	05/07/2025		15,500,000	3.8988 USD (USDLIBBBA3M)			419,746	2,778,198		2,778,198	2,598,522				287,900		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	05/05/2010	05/07/2030		17,600,000	4.0198 USD (USDLIBBBA3M)			492,587	3,870,292		3,870,292	3,775,144				382,291		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	05/05/2010	05/07/2040		17,000,000	4.1108 USD (USDLIBBBA3M)			487,397	4,940,878		4,940,878	4,903,928				457,892		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	05/05/2010	05/07/2012		14,800,000	1.1858 USD (USDLIBBBA3M)			99,647	62,449		62,449	(67,598)				57,848		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)			132,274	228,165		228,165	10,973				80,310		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	05/06/2010	05/10/2015		9,900,000	2.4507 USD (USDLIBBBA3M)			160,502	539,421		539,421	332,463				94,713		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	05/06/2010	05/10/2015		16,300,000	2.4507 USD (USDLIBBBA3M)			264,261	888,137		888,137	547,389				155,942		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 (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 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)			485,538	2,478,416		2,478,416	2,213,367				304,436		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	05/06/2010	05/10/2025		22,400,000	3.7877 USD (USDLIBBBA3M)			587,772	3,719,330		3,719,330	3,747,161				416,187		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	05/06/2010	05/10/2030		27,400,000	3.9047 USD (USDLIBBBA3M)			743,014	5,547,486		5,547,486	5,839,734				595,289		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	05/06/2010	05/10/2040		28,400,000	3.9967 USD (USDLIBBBA3M)			789,728	7,593,670		7,593,670	8,098,428				765,060		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	05/06/2010	05/10/2012		14,800,000	1.1687 USD (USDLIBBBA3M)			97,640	61,430		61,430	(65,456)				58,242		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	05/06/2010	05/10/2013		12,600,000	1.6287 USD (USDLIBBBA3M)			126,596	217,413		217,413	18,029				80,515		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	05/07/2010	05/11/2012		12,300,000	USDLIBBBA3M (1.1763 USD)			(81,821)	(51,850)		(51,850)	54,893				48,512		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	05/07/2010	05/11/2020		17,000,000	3.4697 USD (USDLIBBBA3M)			405,494	2,097,458		2,097,458	1,825,306				251,274		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	05/07/2010	05/11/2025		9,800,000	3.8357 USD (USDLIBBBA3M)			260,656	1,683,333		1,683,333	1,641,649				182,100		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	05/07/2010	05/11/2030		9,100,000	3.9647 USD (USDLIBBBA3M)			250,842	1,925,789		1,925,789	1,947,042				197,720		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	05/07/2010	05/11/2012		7,800,000	1.1787 USD (USDLIBBBA3M)			52,027	32,995		32,995	(34,950)				30,764		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)			127,954	221,081		221,081	19,334				81,223		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)			192,454	646,297		646,297	400,007				113,891		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	05/10/2010	05/12/2020		8,400,000	USDLIBBBA3M (3.5792 USD)			(207,283)	(1,110,775)		(1,110,775)	(900,120)				124,179		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)			(240,198)	(1,634,029)		(1,634,029)	(1,462,684)				161,677		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)			(329,578)	(2,688,117)		(2,688,117)	(2,481,401)				249,884		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	05/10/2010	05/12/2040		9,000,000	USDLIBBBA3M (4.2242 USD)			(265,626)	(2,825,069)		(2,825,069)	(2,627,085)				242,472		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	05/10/2010	05/12/2013		7,200,000	USDLIBBBA3M (1.6482 USD)			(73,397)	(127,127)		(127,127)	(10,109)				46,087		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)			(211,661)	(722,301)		(722,301)	(417,962)				120,727		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)			(344,213)	(1,851,812)		(1,851,812)	(1,489,919)				205,551		005

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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 (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	UBS AG	05/12/2010	05/14/2025		8,600,000	USDLIBBBA3M (3.9962 USD)			(239,089)	(1,642,139)		(1,642,139)	(1,447,233)				159,850		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)			(254,285)	(2,099,958)		(2,099,958)	(1,902,400)				191,244		005
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)			(73,300)	(249,150)		(249,150)	(146,200)				42,127		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)			(49,305)	(31,594)		(31,594)	31,882				31,241		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)			(126,895)	(221,031)		(221,031)	(24,748)				82,348		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	05/14/2010	05/18/2020		22,100,000	3.4858 USD (USDLIBBBA3M)			529,641	2,756,654		2,756,654	2,377,336				327,019		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	05/17/2010	05/19/2012		73,700,000	1.1298 USD (USDLIBBBA3M)			464,234	300,424		300,424	(297,455)				295,822		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)			(1,390,809)	(7,241,893)		(7,241,893)	(6,241,131)				858,376		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	05/17/2010	05/19/2030		68,900,000	USDLIBBBA3M (4.0312 USD)			(1,933,298)	(15,285,623)		(15,285,623)	(14,808,370)				1,497,904		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)			(2,009,267)	(20,743,284)		(20,743,284)	(20,113,738)				1,870,352		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	05/18/2010	05/20/2020		13,800,000	3.4718 USD (USDLIBBBA3M)			329,306	1,705,867		1,705,867	1,485,770				204,267		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	05/18/2010	05/20/2025		11,900,000	3.8708 USD (USDLIBBBA3M)			319,578	2,094,820		2,094,820	1,997,576				221,322		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	05/18/2010	05/20/2030		16,100,000	4.0248 USD (USDLIBBBA3M)			450,965	3,556,011		3,556,011	3,458,812				350,044		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)			311,421	3,193,991		3,193,991	3,125,076				291,077		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	05/18/2010	05/20/2012		9,000,000	1.1148 USD (USDLIBBBA3M)			55,667	35,803		35,803	(35,336)				36,203		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)			157,428	272,779		272,779	34,367				104,396		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	05/19/2010	05/21/2015		9,200,000	2.3868 USD (USDLIBBBA3M)			144,667	481,062		481,062	316,240				88,383		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	05/19/2010	05/21/2015		14,500,000	2.3868 USD (USDLIBBBA3M)			228,008	758,195		758,195	498,422				139,299		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	05/19/2010	05/21/2020		5,400,000	3.4158 USD (USDLIBBBA3M)			126,588	643,091		643,091	582,299				79,943		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	05/19/2010	05/21/2020		13,900,000	3.4158 USD (USDLIBBBA3M)			325,846	1,655,365		1,655,365	1,498,881				205,779		005

STATEMENT AS OF SEPTEMBER 30, 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 Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	05/19/2010	05/21/2025		5,800,000	3.8078 USD (USDLIBBBA3M)			153,017	977,430		977,430	972,129				107,882		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	05/19/2010	05/21/2025		11,300,000	3.8078 USD (USDLIBBBA3M)			298,119	1,904,303		1,904,303	1,893,975				210,184		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	05/19/2010	05/21/2030		6,100,000	3.9598 USD (USDLIBBBA3M)			167,885	1,287,092		1,287,092	1,305,696				132,635		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	05/19/2010	05/21/2030		13,100,000	3.9598 USD (USDLIBBBA3M)			360,541	2,764,082		2,764,082	2,804,036				284,839		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	05/19/2010	05/21/2040		4,900,000	4.0598 USD (USDLIBBBA3M)			138,534	1,374,059		1,374,059	1,407,108				132,069		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	05/19/2010	05/21/2040		12,700,000	4.0598 USD (USDLIBBBA3M)			359,057	3,561,337		3,561,337	3,646,994				342,302		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	05/19/2010	05/21/2013		7,000,000	1.5658 USD (USDLIBBBA3M)			66,970	115,778		115,778	16,138				45,147		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	05/19/2010	05/21/2017		6,600,000	2.9468 USD (USDLIBBBA3M)			131,503	553,619		553,619	434,537				78,940		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)			231,086	741,767		741,767	566,123				152,979		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)			334,276	1,072,996		1,072,996	818,920				221,290		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	05/21/2010	05/25/2020		29,500,000	3.1707 USD (USDLIBBBA3M)			636,941	2,927,385		2,927,385	3,202,201				437,003		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	05/21/2010	05/25/2025		24,500,000	3.5467 USD (USDLIBBBA3M)			598,075	3,364,658		3,364,658	4,080,735				455,891		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	05/21/2010	05/25/2030		28,700,000	3.6847 USD (USDLIBBBA3M)			730,306	4,855,832		4,855,832	6,048,360				624,220		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	05/21/2010	05/25/2040		28,000,000	3.7837 USD (USDLIBBBA3M)			733,284	6,273,078		6,273,078	7,815,277				754,825		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	05/21/2010	05/25/2012		18,300,000	1.1537 USD (USDLIBBBA3M)			118,286	78,189		78,189	(76,602)				74,398		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	05/21/2010	05/25/2013		26,100,000	1.5117 USD (USDLIBBBA3M)			238,782	412,900		412,900	77,747				168,895		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	05/24/2010	05/26/2020		5,500,000	3.2578 USD (USDLIBBBA3M)			122,380	584,626		584,626	596,075				81,488		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)			180,402	1,062,077		1,062,077	1,202,214				133,990		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	05/24/2010	05/26/2030		10,300,000	3.7738 USD (USDLIBBBA3M)			269,045	1,882,421		1,882,421	2,182,371				224,040		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)			(117,701)	(396,581)		(396,581)	(251,582)				70,446		005

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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 (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	05/28/2010	06/02/2015		12,900,000	USD LIBBBA3M (2.4433 USD)			(207,992)	(700,807)		(700,807)	(444,576)				124,487		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	USD LIBBBA3M (3.4023 USD)			(531,604)	(2,689,425)		(2,689,425)	(2,469,286)				338,179		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/28/2010	06/02/2025		19,900,000	USD LIBBBA3M (3.7853 USD)			(521,150)	(3,299,943)		(3,299,943)	(3,339,752)				370,592		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	05/28/2010	06/02/2030		23,600,000	USD LIBBBA3M (3.9483 USD)			(646,898)	(4,940,172)		(4,940,172)	(5,054,715)				513,598		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	05/28/2010	06/02/2013		19,100,000	USD LIBBBA3M (1.6803 USD)			(198,658)	(357,527)		(357,527)	(37,677)				124,415		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 (USD LIBBBA3M)			158,348	529,401		529,401	347,554				96,537		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 (USD LIBBBA3M)			171,016	571,753		571,753	375,358				104,260		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 (USD LIBBBA3M)			720,989	3,596,717		3,596,717	3,393,528				464,327		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 (USD LIBBBA3M)			774,628	4,824,053		4,824,053	5,013,619				556,875		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 (USD LIBBBA3M)			678,887	5,068,568		5,068,568	5,360,614				546,282		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 (USD LIBBBA3M)			162,743	113,312		113,312	(107,817)				96,085		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	06/02/2010	06/04/2020		71,500,000	USD LIBBBA3M (3.3652 USD)			(1,647,038)	(8,218,966)		(8,218,966)	(7,753,956)				1,060,851		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	06/02/2010	06/04/2030		69,500,000	USD LIBBBA3M (3.9042 USD)			(1,881,920)	(14,082,135)		(14,082,135)	(14,847,906)				1,512,723		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	06/02/2010	06/04/2040		55,600,000	USD LIBBBA3M (4.0202 USD)			(1,553,908)	(15,146,476)		(15,146,476)	(15,912,701)				1,499,583		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	06/07/2010	06/09/2015		8,600,000	2.3528 USD (USD LIBBBA3M)			132,814	439,522		439,522	303,894				83,207		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	06/07/2010	06/09/2015		7,200,000	2.3528 USD (USD LIBBBA3M)			111,193	367,972		367,972	254,423				69,662		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	06/07/2010	06/09/2020		12,400,000	3.3068 USD (USD LIBBBA3M)			280,221	1,366,981		1,366,981	1,348,789				184,125		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	06/07/2010	06/09/2025		12,400,000	3.6958 USD (USD LIBBBA3M)			316,398	1,924,183		1,924,183	2,078,345				231,083		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	06/07/2010	06/09/2030		17,100,000	3.8528 USD (USD LIBBBA3M)			456,458	3,332,520		3,332,520	3,644,696				372,332		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	06/07/2010	06/09/2012		10,700,000	1.2068 USD (USD LIBBBA3M)			73,278	52,059		52,059	(47,203)				44,850		005

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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 (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 Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	06/07/2010	06/09/2013		12,900,000	1.6168 USD (USDLIBBBA3M)			128,012	230,488		230,488	35,113				84,509		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	06/07/2010	06/09/2017		7,800,000	2.8648 USD (USDLIBBBA3M)			150,411	619,102		619,102	523,279				93,722		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	06/08/2010	06/10/2012		8,900,000	1.1648 USD (USDLIBBBA3M)			58,233	40,852		40,852	(36,345)				37,379		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)			109,277	195,424		195,424	33,826				74,087		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)			110,182	362,898		362,898	255,740				69,688		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)			153,031	504,025		504,025	355,194				96,789		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)			289,709	1,401,360		1,401,360	1,404,409				191,579		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	3.6908 USD (USDLIBBBA3M)			279,544	1,687,413		1,687,413	1,843,407				205,014		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)			318,367	2,296,731		2,296,731	2,554,381				261,304		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	06/11/2010	06/15/2015		6,700,000	USDLIBBBA3M (2.3633 USD)			(104,097)	(345,322)		(345,322)	(237,852)				64,969		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	06/11/2010	06/15/2015		11,200,000	USDLIBBBA3M (2.3633 USD)			(174,012)	(577,255)		(577,255)	(397,604)				108,604		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	06/11/2010	06/15/2020		14,500,000	USDLIBBBA3M (3.3553 USD)			(333,164)	(1,656,314)		(1,656,314)	(1,578,976)				215,511		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	06/11/2010	06/15/2025		11,400,000	USDLIBBBA3M (3.7533 USD)			(295,965)	(1,848,341)		(1,848,341)	(1,916,074)				212,575		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	06/11/2010	06/15/2030		13,000,000	USDLIBBBA3M (3.9023 USD)			(352,031)	(2,633,030)		(2,633,030)	(2,781,020)				283,183		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	06/11/2010	06/15/2012		7,700,000	USDLIBBBA3M (1.1363 USD)			(48,774)	(34,247)		(34,247)	29,613				32,656		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	06/11/2010	06/15/2013		10,200,000	USDLIBBBA3M (1.5813 USD)			(98,653)	(178,204)		(178,204)	(33,262)				67,145		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	06/14/2010	06/16/2012		18,700,000	USDLIBBBA3M (1.1442 USD)			(119,663)	(85,083)		(85,083)	72,465				79,460		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	06/14/2010	06/16/2012		7,200,000	USDLIBBBA3M (1.1442 USD)			(46,073)	(32,759)		(32,759)	27,901				30,594		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	06/14/2010	06/16/2015		11,200,000	USDLIBBBA3M (2.3852 USD)			(175,914)	(586,302)		(586,302)	(396,420)				108,644		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	06/14/2010	06/16/2015		11,500,000	USDLIBBBA3M (2.3852 USD)			(180,626)	(602,007)		(602,007)	(407,038)				111,554		005

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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 (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	Credit Suisse First Boston International	06/14/2010	06/16/2020		10,800,000	USD LIBBBA3M (3.3932 USD)			(251,279)	(1,267,104)		(1,267,104)	(1,175,604)				160,543		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	06/14/2010	06/16/2025		7,700,000	USD LIBBBA3M (3.7952 USD)			(202,368)	(1,287,156)		(1,287,156)	(1,295,713)				143,596		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group Inc	06/14/2010	06/16/2013		27,300,000	USD LIBBBA3M (1.5892 USD)			(265,809)	(480,648)		(480,648)	(87,428)				179,855		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group Inc	06/16/2010	06/18/2015		9,300,000	USD LIBBBA3M (2.3332 USD)			(142,393)	(469,400)		(469,400)	(333,176)				90,280		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	06/16/2010	06/18/2015		12,200,000	USD LIBBBA3M (2.3332 USD)			(186,795)	(615,772)		(615,772)	(437,070)				118,432		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	06/16/2010	06/18/2020		14,900,000	USD LIBBBA3M (3.3362 USD)			(340,220)	(1,679,223)		(1,679,223)	(1,624,928)				221,560		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	06/16/2010	06/18/2025		13,500,000	USD LIBBBA3M (3.7422 USD)			(349,361)	(2,171,255)		(2,171,255)	(2,269,204)				251,809		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	06/16/2010	06/18/2030		20,900,000	USD LIBBBA3M (3.9042 USD)			(566,256)	(4,239,783)		(4,239,783)	(4,472,175)				455,372		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	06/16/2010	06/18/2012		13,800,000	USD LIBBBA3M (1.1062 USD)			(84,298)	(59,225)		(59,225)	49,395				58,864		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	06/16/2010	06/18/2013		16,500,000	USD LIBBBA3M (1.5442 USD)			(154,994)	(278,507)		(278,507)	(59,142)				108,877		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	06/18/2010	06/22/2020		15,800,000	3.2768 USD (USD LIBBBA3M)			353,837	1,704,115		1,704,115	1,727,566				235,090		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 (USD LIBBBA3M)			286,960	1,728,996		1,728,996	1,897,585				210,858		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 (USD LIBBBA3M)			406,211	2,933,373		2,933,373	3,261,858				333,456		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs Group Inc	06/24/2010	06/28/2015		16,700,000	2.1738 USD (USD LIBBBA3M)			236,008	745,764		745,764	623,457				162,712		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	06/24/2010	06/28/2015		19,600,000	2.1738 USD (USD LIBBBA3M)			276,991	875,268		875,268	731,722				190,967		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	06/24/2010	06/28/2020		16,600,000	3.1558 USD (USD LIBBBA3M)			356,853	1,626,495		1,626,495	1,823,823				247,226		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	06/24/2010	06/28/2025		13,800,000	3.5718 USD (USD LIBBBA3M)			339,717	1,938,009		1,938,009	2,313,433				257,662		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 (USD LIBBBA3M)			411,447	2,828,292		2,828,292	3,373,094				346,684		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 (USD LIBBBA3M)			131,501	92,440		92,440	(68,459)				101,700		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 (USD LIBBBA3M)			183,822	324,418		324,418	108,651				144,992		005

STATEMENT AS OF SEPTEMBER 30, 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 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)			53,399	37,275		37,275	(27,085)				42,235		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)			193,460	1,119,457		1,119,457	1,308,027				145,649		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Intl Ltd	06/25/2010	06/29/2030		11,500,000	3.7608 USD (USDLIBBBA3M)			299,461	2,085,645		2,085,645	2,442,244				250,765		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)			(374,561)	(1,698,253)		(1,698,253)	(1,922,755)				260,712		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)			(954,178)	(6,553,542)		(6,553,542)	(7,824,730)				804,687		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)			57,930	39,693		39,693	(26,754)				48,944		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)			143,139	247,426		247,426	103,924				121,333		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)			200,525	609,949		609,949	576,258				147,284		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)			254,972	775,565		775,565	732,725				187,275		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)			596,201	2,552,785		2,552,785	3,184,211				430,614		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)			424,616	2,277,277		2,277,277	2,975,574				332,445		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)			473,568	3,074,620		3,074,620	3,967,068				410,006		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)			489,001	4,158,293		4,158,293	5,225,323				505,030		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)			96,973	295,146		295,146	278,625				71,230		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)			142,012	605,962		605,962	760,270				102,827		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)			168,281	891,154		891,154	1,186,060				132,618		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)			226,877	1,440,850		1,440,850	1,916,039				198,475		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)			224,343	1,848,871		1,848,871	2,418,240				234,960		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	06/30/2010	07/02/2012		10,000,000	0.9748 USD (USDLIBBBA3M)			51,548	35,291		35,291	(23,752)				43,780		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)			67,527	46,231		46,231	(31,115)				57,351		005

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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 (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 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)			114,184	347,420		347,420	328,294				83,914		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)			163,310	496,891		496,891	469,537				120,017		005
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)			241,101	1,017,051		1,017,051	1,300,649				175,849		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)			124,637	525,764		525,764	672,369				90,905		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)			88,393	153,268		153,268	63,987				74,725		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)			165,965	610,972		610,972	676,100				117,194		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)			209,148	1,088,285		1,088,285	1,485,597				166,239		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)			195,424	1,219,576		1,219,576	1,660,763				172,302		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)			135,838	1,103,638		1,103,638	1,469,905				143,137		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)			(144,918)	(101,329)		(101,329)	66,108				120,382		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)			(370,996)	(1,132,396)		(1,132,396)	(1,060,084)				270,676		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)			1,186,625	4,992,231		4,992,231	6,415,781				866,374		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)			1,967,930	10,104,086		10,104,086	14,062,471				1,573,361		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)			2,225,811	13,685,079		13,685,079	19,016,959				1,974,419		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)			2,222,984	17,702,052		17,702,052	24,176,624				2,360,856		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)			431,867	299,714		299,714	(193,178)				364,673		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)			189,040	131,193		131,193	(84,559)				159,627		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)			(301,280)	(1,869,841)		(1,869,841)	(2,565,703)				266,204		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)			(2,931,308)	(18,192,637)		(18,192,637)	(24,963,030)				2,590,030		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)			(2,927,221)	(23,648,726)		(23,648,726)	(31,714,432)				3,090,183		005

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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)			(1,186,726)	(2,079,482)		(2,079,482)	(876,773)				991,852		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)			(180,742)	(552,266)		(552,266)	(515,007)				131,274		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	07/08/2010	07/13/2020		18,500,000	USDLIBBBA3M (3.0882 USD)			(389,253)	(1,709,553)		(1,709,553)	(2,044,260)				276,169		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)			(372,883)	(2,050,745)		(2,050,745)	(2,582,730)				287,936		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)			(450,344)	(2,975,709)		(2,975,709)	(3,745,403)				386,326		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)			(39,278)	(27,044)		(27,044)	16,008				34,761		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)			(107,726)	(187,843)		(187,843)	(85,533)				92,115		005
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												23,285,106	27,591,032	XXX	27,591,032	(87,929,952)				573,478,147	XXX	XXX
Credit Default Swap; Protection Purchased	001765AU0	N/A	Credit	Morgan Stanley & Co International Ltd	04/07/2004	12/20/2011		500,000	(5 USD)	5,593		(18,958)	3,722		3,722	136					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)			(199,063)	(259,372)		(259,372)	46,902					3	006
Credit Default Swap; Protection Purchased	962166AS3	N/A	Credit	Barclays PLC	12/18/2008	12/20/2018		2,000,000	(2.1 USD)			(31,850)	52,971		52,971	86,131					3	006
0929999. Subtotal - Swaps - Hedging Other - Credit Default										5,593		(249,871)	(202,680)	XXX	(202,680)	133,169					XXX	XXX
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Bank of America Corp	10/05/2010	10/06/2011		36,531,175	USDLIBBBA1M (GDDUEAFE Index)			145,918	791,620		791,620	1,991,678				23,581		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp	10/05/2010	10/06/2011		29,977,455	USDLIBBBA1M (GDDUEAFE Index)			119,740	649,603		649,603	1,634,370				19,350		003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs Intl Ltd	10/05/2010	10/06/2011		52,394,787	USDLIBBBA1M (LBUSTRUU Index)			70,665	29,324		29,324	(354,248)				33,821		003
Total Return Swap (RU20INTR Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Bank of America Corp	10/18/2010	10/18/2011		20,430,555	USDLIBBBA1M (RU20INTR Index)			(65,307)	1,672,990		1,672,990	1,728,251				22,842		003
Total Return Swap (RU20INTR Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp	10/18/2010	10/18/2011		20,430,555	USDLIBBBA1M (RU20INTR Index)			(65,307)	1,672,990		1,672,990	1,728,251				22,842		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Bank of America Corp	10/18/2010	10/19/2011		21,547,616	USDLIBBBA1M (GDDUEAFE Index)			74,711	367,133		367,133	879,771				24,751		003
Total Return Swap (SPTR Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	10/25/2010	10/28/2011		99,942,723	USDLIBBBA1M (SPTR Index)			209,153	2,678,901		2,678,901	2,710,285				139,363		003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JP Morgan Chase & Co	10/27/2010	10/31/2011		104,133,455	USDLIBBBA1M (LBUSTRUU Index)			173,465	(757,524)		(757,524)	(1,829,694)				152,788		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	HSBC USA Inc	10/29/2010	11/04/2011		38,398,717	USDLIBBBA1M (GDDUEAFE Index)			141,358	3,605,078		3,605,078	6,031,730				59,865		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Credit Suisse Intl	11/15/2010	11/18/2011		13,534,908	USDLIBBBA1M (GDDUEAFE Index)			(55,465)	(559,799)		(559,799)	(829,618)				24,967		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Credit Suisse Intl	11/15/2010	11/18/2011		27,065,162	USDLIBBBA1M (GDDUEAFE Index)			(111,342)	(1,119,405)		(1,119,405)	(1,658,950)				49,926		003

STATEMENT AS OF SEPTEMBER 30, 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)
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Merrill Lynch Capital Svcs	11/23/2010	12/01/2011		104,735,411	USDLIBBBA1M (LBUSTRUU Index)			173,523	(761,903)		(761,903)	(1,840,270)				217,324		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Credit Suisse Intl	11/26/2010	11/30/2011		49,255,147	USDLIBBBA1M (GDDUEAFE Index)			211,887	(1,297,806)		(1,297,806)	(721,982)				101,376		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Credit Suisse Intl	11/26/2010	11/30/2011		26,866,444	USDLIBBBA1M (GDDUEAFE Index)			115,575	(707,894)		(707,894)	(393,808)				55,296		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	HSBC USA Inc	12/01/2010	12/07/2011		16,705,525	USDLIBBBA1M (GDDUEAFE Index)			64,502	1,227,308		1,227,308	1,929,198				36,302		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	HSBC USA Inc	12/01/2010	12/07/2011		30,964,694	USDLIBBBA1M (GDDUEAFE Index)			119,559	2,274,889		2,274,889	3,575,884				67,288		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	12/13/2010	12/16/2011		17,493,045	USDLIBBBA1M (GDDUEAFE Index)			(87,362)	(51,607)		(51,607)	(208,463)				40,451		003
Total Return Swap (SPTRMDCP Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	BNP Paribas	12/14/2010	12/19/2011		43,938,705	USDLIBBBA1M (SPTRMDCP Index)			67,871	3,773,968		3,773,968	4,394,582				103,565		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Credit Suisse Intl	01/05/2011	01/11/2012		18,311,194	USDLIBBBA1M (GDDUEAFE Index)			(95,656)	(396,798)		(396,798)	(396,798)				48,973		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Credit Suisse Intl	01/05/2011	01/11/2012		38,610,852	USDLIBBBA1M (GDDUEAFE Index)			(201,700)	(836,686)		(836,686)	(836,686)				103,263		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	02/22/2011	02/28/2012		17,319,192	USDLIBBBA1M (GDDUEAFE Index)			(78,042)	492,581		492,581	492,581				56,083		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Credit Suisse Intl	03/08/2011	03/14/2012		15,454,331	USDLIBBBA1M (GDDUEAFE Index)			(53,493)	(310,755)		(310,755)	(310,755)				52,471		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	HSBC USA Inc	03/16/2011	03/16/2012		4,702,618	USDLIBBBA1M (GDDUEAFE Index)			15,144	80,124		80,124	80,124				16,063		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	HSBC USA Inc	03/16/2011	03/16/2012		14,770,580	USDLIBBBA1M (GDDUEAFE Index)			47,567	251,664		251,664	251,664				50,451		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Credit Suisse Intl	04/06/2011	04/12/2012		16,974,351	USDLIBBBA1M (GDDUEAFE Index)			(50,552)	(813,469)		(813,469)	(813,469)				62,464		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Deutsche Bank AG	05/11/2011	05/16/2012		38,575,107	USDLIBBBA1M (GDDUEAFE Index)			74,490	(359,145)		(359,145)	(359,145)				153,831		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	HSBC USA Inc	05/17/2011	05/18/2012		38,841,994	USDLIBBBA1M (GDDUEAFE Index)			74,661	661,798		661,798	661,798				155,570		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	HSBC USA Inc	05/17/2011	05/18/2012		40,022,188	USDLIBBBA1M (GDDUEAFE Index)			76,929	681,907		681,907	681,907				160,297		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Deutsche Bank AG	05/25/2011	05/31/2012		41,547,347	USDLIBBBA1M (GDDUEAFE Index)			79,239	(1,094,716)		(1,094,716)	(1,094,716)				171,024		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	05/25/2011	05/31/2012		23,845,056	USDLIBBBA1M (GDDUEAFE Index)			45,477	(628,285)		(628,285)	(628,285)				98,155		003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Merrill Lynch Capital Svcs	05/31/2011	06/01/2012		27,192,897	USDLIBBBA1M (LBUSTRUU Index)			15,011	(197,816)		(197,816)	(197,816)				112,165		003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Merrill Lynch Capital Svcs	05/31/2011	06/01/2012		78,577,506	USDLIBBBA1M (LBUSTRUU Index)			43,376	(571,616)		(571,616)	(571,616)				324,116		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Barclays Bank PLC	06/23/2011	06/28/2012		10,281,414	USDLIBBBA1M (GDDUEAFE Index)			16,808	(270,901)		(270,901)	(270,901)				44,684		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 (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)
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	06/23/2011	06/28/2012		24,566,711	USDLIBBBA1M (GDDUEAFE Index)			40,161	(647,299)		(647,299)	(647,299)				106,770		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Royal Bank of Scotland PLC	07/14/2011	07/19/2012		27,474,869	USDLIBBBA1M (GDDUEAFE Index)			30,450	926,760		926,760	926,760				123,933		003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Merrill Lynch Capital Svcs	07/29/2011	02/01/2012		50,730,500	USDLIBBBA1M (LBUSTRUU Index)			(397)	(369,042)		(369,042)	(369,042)				148,867		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Deutsche Bank AG	08/10/2011	08/10/2012		94,854,401	USDLIBBBA1M (GDDUEAFE Index)			63,288	(883,120)		(883,120)	(883,120)				443,641		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	UBS AG	08/17/2011	08/20/2012		38,723,975	USDLIBBBA1M (GDDUEAFE Index)			24,928	659,788		659,788	659,788				183,967		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	UBS AG	08/17/2011	08/20/2012		53,081,487	USDLIBBBA1M (GDDUEAFE Index)			34,170	904,414		904,414	904,414				252,176		003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Merrill Lynch Capital Svcs	08/11/2011	03/01/2012		74,620,353	USDLIBBBA1M (LBUSTRUU Index)			(925)	(542,830)		(542,830)	(542,830)				243,233		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Merrill Lynch Capital Svcs	08/19/2011	03/01/2012		100,000,000	USDLIBBBA1M (GDDUEAFE Index)				(727,455)		(727,455)	(727,455)				325,960		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	HSBC USA Inc	08/30/2011	09/06/2012		15,426,155	USDLIBBBA1M (GDDUEAFE Index)			5,265	1,464,973		1,464,973	1,464,973				75,178		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	HSBC USA Inc	08/30/2011	09/06/2012		32,129,195	USDLIBBBA1M (GDDUEAFE Index)			10,966	3,051,207		3,051,207	3,051,207				156,578		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Barclays Bank PLC	09/08/2011	09/10/2012		9,999,326	USDLIBBBA1M (GDDUEAFE Index)			2,402	201,066		201,066	201,066				49,015		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	09/08/2011	09/10/2012		30,002,531	USDLIBBBA1M (GDDUEAFE Index)			7,206	603,289		603,289	603,289				147,067		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	09/14/2011	09/20/2012		46,176,250	USDLIBBBA1M (GDDUEAFE Index)			7,626	1,557,580		1,557,580	1,557,580				229,595		003
0949999. Subtotal - Swaps - Hedging Other - Total Return												1,537,543	16,375,084	XXX	16,375,084	21,654,185				5,291,290	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										5,593		24,572,778	43,763,436	XXX	43,763,436	(66,142,597)				578,769,437	XXX	XXX
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)			136,500			121,715					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)			105,408			183,233					10,000,000	2	007
0989999. Subtotal - Swaps - Replication - Credit Default												241,908		XXX	304,948					13,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication												241,908		XXX	304,948					13,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate												11,203,232	27,564,488	XXX	10,774,607	(87,189,657)				575,118,758	XXX	XXX
1169999. Total Swaps - Credit Default										5,593		(7,963)	(202,680)	XXX	102,267	133,169				13,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange												149,803	(13,209,113)	XXX	(3,056,348)		3,891,174			2,406,421	XXX	XXX
1189999. Total Swaps - Total Return												1,537,543	16,375,084	XXX	16,375,084	21,654,185				5,291,290	XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps										5,593		12,882,615	30,527,779	XXX	24,195,610	(65,402,302)	3,891,174			595,816,469	XXX	XXX
1269999. Subtotal - Forwards														XXX							XXX	XXX
1399999. Subtotal - Hedging Effective												(11,932,071)	(13,235,657)	XXX	(19,872,773)	740,295	3,891,174			4,047,032	XXX	XXX
1409999. Subtotal - Hedging Other										185,003,685	331,879,336	24,572,778	1,099,844,470	XXX	1,099,844,470	463,331,080				1,095,646,866	XXX	XXX

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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)
1419999. Subtotal - Replication												241,908		XXX	304,948					13,000,000	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										185,003,685	331,879,336	12,882,615	1,086,608,813	XXX	1,080,276,645	464,071,375	3,891,174			1,112,693,898	XXX	XXX

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date																			
1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				19	20
														15	16	17	18		
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 Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (a)
1329999. Subtotal - Long Futures																			XXX
FAU1	(5,545)	(554,500)	S & P 400 E-MINI	Variable Annuity Liability	N/A		12/16/2011	CME		823.0000	778.9000	18,539,333	24,494,640	24,444,340	24,444,340			31,410,000	003
ESU1	(44,109)	(2,205,450)	S&P 500 Mini Futures Contract	Variable Annuity Liability	N/A		12/16/2011	CME		1,141.0000	1,126.0000	154,156,542	67,904,930	67,409,494	67,409,494			160,436,000	003
TUU1	(10)	(2,000,000)	US Treasury 2 YR Note Future	Interest Rate	N/A	Interest	12/30/2011	CBT		110.0000	110.0000	1,875	3,125	3,114	3,114			5,000	003
RRU1	(1,589)	(158,900)	RUSSELL 2000 MINI INDEX FUTURE	Variable Annuity Liability	NA		12/16/2011	CME		676.0000	642.0000	10,214,226	5,508,955	5,496,498	5,496,498			12,531,750	004
1349999. Subtotal - Short Futures - Hedging Other																		204,382,750	XXX
1389999. Subtotal - Short Futures																		204,382,750	XXX
1399999. Subtotal - Hedging Effective																			XXX
1409999. Subtotal - Hedging Other																		204,382,750	XXX
1419999. Subtotal - Replication																			XXX
1429999. Subtotal - Income Generation																			XXX
1439999. Subtotal - Other																			XXX
1449999 - Totals																		204,382,750	XXX

Broker Name		Net Cash Deposits
UBS		182,911,990
Total Net Cash Deposits		182,911,990

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

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE NATIONWIDE LIFE INSURANCE COMPANY

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
				5	6	7	8	9	10		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	182,911,990		182,911,990	182,911,990		182,911,990	204,382,750	204,382,750
American Intl Group Inc	Y	Y									
Bank of America Corp	Y	Y	105,968,000	272,129,233	(115,849,982)	50,311,251	272,564,675	(114,136,466)	52,460,209	111,758,287	111,758,287
Barclays Bank PLC	Y	Y	110,091,417	231,625,479	(89,969,723)	31,564,339	231,625,479	(89,970,946)	31,563,116	100,527,011	100,527,011
BNP Paribas	Y	Y		78,308,972	(82,936,090)		78,308,972	(82,936,090)		21,035,876	16,408,759
Citibank NA	Y	Y	325,882,901	373,892,945	(33,647,892)	14,362,152	373,892,945	(33,647,892)	14,362,152	122,278,930	122,278,930
Citigroup Fin Products Inc	Y	Y		15,238,287	(13,174,790)	2,063,497	15,238,287	(16,972,468)		2,488,704	2,488,704
CITIGROUP GLOBAL MARKETS LIMIT	Y	Y									
Credit Suisse Intl	Y	Y	2,641,622	215,209,428	(217,295,682)		215,624,919	(221,724,364)		65,461,970	60,734,094
Deutsche Bank AG	Y	Y		384,639,564	(454,109,450)		389,010,012	(454,156,250)		127,385,179	57,915,294
Goldman Sachs Group	Y	Y	55,553,000	167,264,527	(25,681,091)	86,030,436	167,264,527	(25,753,413)	85,958,114	46,881,365	46,881,365
Goldman Sachs Intl Ltd	Y	Y	98,656,000	90,874,038	(73,761,306)		90,874,038	(73,761,306)		26,361,393	
HSBC USA Inc	Y	Y		24,839,076	(25,324,735)		24,839,076	(25,324,735)		26,425,955	25,940,296
JPM Chase Bk	Y	Y	183,822,000	257,642,862	(48,259,579)	25,561,283	257,642,862	(51,775,081)	22,045,781	172,757,821	172,757,821
Merrill Lynch Capital Svcs	Y	Y	175,331,500	238,302,008	(62,713,529)	256,979	238,302,008	(65,624,242)		26,027,679	26,027,679
Merrill Intl	Y	Y	12,527,000	13,105,078		578,078	13,105,078		578,078	8,566,533	8,566,533
Morgan Intl	Y	Y	32,024,000	31,516,504			31,516,504			11,006,555	10,499,059
Morgan Stanley Capital Svcs	Y	Y		487,869,685	(558,121,290)		487,869,685	(558,121,290)		137,588,491	67,336,887
Nationwide Life Global Fd	Y	Y									
Royal Bank of Canada	Y	Y									
Royal Bank of Scotland PLC	Y	Y	827,567	926,760	(1,435,524)		2,335,874		1,508,307	586,019	
Societe Generale	Y	Y		60,237,148	(60,241,765)		60,237,148	(60,241,765)		16,708,704	16,704,087
UBS AG	Y	Y		146,911,248	(141,401,604)	5,509,644	146,911,248	(142,740,385)	4,170,863	88,847,424	88,847,424
0299999. Total NAIC 1 Designation			1,103,325,007	3,090,532,842	(2,003,924,032)	216,237,659	3,097,163,337	(2,016,886,693)	212,646,620	1,112,693,896	935,672,230
0899999 - Totals			1,103,325,007	3,273,444,832	(2,003,924,032)	399,149,649	3,280,075,327	(2,016,886,693)	395,558,610	1,317,076,646	1,140,054,980

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
Overnight Repos		1	107,704,684	107,704,684	
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations			107,704,684	107,704,684	XXX
04012M-AP-4	Argent Securities Inc Ser 2006-M1 C1 A2B	4Z*	433,238	1,083,256	07/25/2036
14453F-AB-5	Carrington Mtg Loan Tr Ser 2006-NC2 C1 A	1Z*	723,700	815,059	06/25/2036
362334-BQ-6	GSAA Home Equity Tr Ser 2006-3 C1 A1	4Z*	10,217	21,870	03/25/2036
36829J-AA-9	GE Capital Commercial Mortgage Ser 2006-	1Z*	134,454	134,454	08/25/2036
65536Q-AB-4	Nomura Home Equity Loan Inc Ser 2006-HE3	1Z*	782,074	817,033	07/25/2036
3399999. Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			2,083,683	2,871,672	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds			109,788,367	110,576,356	XXX
4199999. Total - Credit Tenant Loans					XXX
4899999. Total - Hybrid Securities					XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					XXX
7799999. Total - Issuer Obligations			107,704,684	107,704,684	XXX
7899999. Total - Residential Mortgage-Backed Securities			2,083,683	2,871,672	XXX
7999999. Total - Commercial Mortgage-Backed Securities					XXX
8099999. Total - Other Loan-Backed and Structured Securities					XXX
8399999. Total Bonds			109,788,367	110,576,356	XXX
8999999. Total - Preferred Stocks					XXX
9799999. Total - Common Stocks					XXX
9899999. Total - Preferred and Common Stocks					XXX
9999999 - Totals			109,788,367	110,576,356	XXX

General Interrogatory:

1. Total activity for the year to date Fair Value \$(66,282,664) Book/Adjusted Carrying Value \$(66,369,114)
2. Average balance for the year to date Fair Value \$ 105,922,480 Book/Adjusted Carrying Value \$ 106,676,540
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1 \$ 109,471,230 NAIC 2 \$ NAIC 3 \$ NAIC 4 \$ 1,105,126 NAIC 5 \$ NAIC 6 \$

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

NONE

XXX

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

[illegible]

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

N O N E