



LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2012
OF THE CONDITION AND AFFAIRS OF THE

Nationwide Life Insurance Company

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

OFFICERS

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

OTHER

Anne Louise Arvia Sr VP - NW Retirement Plans	Wesley Kim Austen Sr VP - P&C Comm/Farm Prod	David Alan Bano Sr VP - Chief Claims Officer
James David Benson Sr VP - CAO & Corp Controller	Pamela Ann Biesecker Sr VP - Head of Taxation	William Joseph Burke Sr VP - NF Brand Marketing
John Laughlin Carter Sr VP - Dist & Sales	Robert James Dickson Sr VP - IT Strategic Initiatives	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 Enterprise App
Peter Anthony Golato Sr VP - NW Financial Network	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 Products & Sol	Terri Lynn Hill Exec VP	Lawrence Allen Hilsheimer Exec VP - Finance
Matthew Eric Jauchius Exec VP - Chief Market/Strat Off	Michael Craig Keller Exec VP - Chief Info Officer	Gale Verdell King Exec VP - Chief Human Res Officer
Michael Patrick Leach Sr VP - CFO - P&C	Katherine Marie Liebel Sr VP - Corp Strategy	Michael William Mahaffey Sr VP, Chief Risk Officer
Robert Phillips McIsaac Sr VP - Bus Trans Office	Kai Vincent Monahan Sr VP - Internal Audit	Gregory Stephen Moran Sr VP - CIO IT Infrastructure
Sandra Lee Neely Sr VP - Deputy Gen Counsel	Mark Angelo Pizzi Exec VP	Steven Charles Power Sr VP - NF
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 - Ent CTO		

DIRECTORS OR TRUSTEES

Timothy Gerard Frommeyer	Eric Shawn Henderson #	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 19 day of APRIL, 2012

Jeffrey W. Cloud

- 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.....



JEFFREY W. CLOUD
Notary Public, State of Ohio
My Commission Expires 09/29/2016

STATEMENT AS OF MARCH 31, 2012 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	22,520,338,997		22,520,338,997	22,687,854,094
2. Stocks:				
2.1 Preferred stocks				
2.2 Common stocks	310,493,108		310,493,108	309,123,316
3. Mortgage loans on real estate:				
3.1 First liens	5,083,125,825		5,083,125,825	5,122,186,499
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 (\$ (101,161,308)), cash equivalents (\$) and short-term investments (\$ 814,284,660)	713,123,352		713,123,352	824,380,645
6. Contract loans (including \$ premium notes)	972,148,346	356,785	971,791,561	981,035,982
7. Derivatives	2,583,108,238		2,583,108,238	3,206,080,712
8. Other invested assets	226,764,717	140,784	226,623,933	210,510,120
9. Receivables for securities	202,793,351		202,793,351	51,699,811
10. Securities lending reinvested collateral assets	83,903,088		83,903,088	85,610,723
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	32,695,799,022	497,569	32,695,301,453	33,478,481,902
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	506,325,545	91,034	506,234,511	499,033,551
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	22,187,643	543,822	21,643,821	40,443,907
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	39,722,842		39,722,842	44,881,436
15.3 Accrued retrospective premiums				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	15,120,074		15,120,074	8,728,097
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	12,428,731		12,428,731	6,296,903
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	86,203,229		86,203,229	62,964,419
18.2 Net deferred tax asset	858,157,946	408,802,928	449,355,018	468,275,204
19. Guaranty funds receivable or on deposit	1,547,707		1,547,707	1,547,707
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	5,710,401		5,710,401	3,066,906
24. Health care (\$) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	314,409,863	121,418,242	192,991,621	157,741,974
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	34,557,613,003	531,353,595	34,026,259,408	34,771,462,006
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	70,636,983,198		70,636,983,198	65,169,334,698
28. Total (Lines 26 and 27)	105,194,596,201	531,353,595	104,663,242,606	99,940,796,704
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	189,015,793	173,394	188,842,399	153,692,485
2502. Cash Value of Corporate Owned Insurance	2,069,127		2,069,127	2,069,127
2503. Deferred Software Costs	45,678,533	45,678,533		
2598. Summary of remaining write-ins for Line 25 from overflow page	77,646,410	75,566,315	2,080,095	1,980,362
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	314,409,863	121,418,242	192,991,621	157,741,974

STATEMENT AS OF MARCH 31, 2012 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 \$ 26,364,445,040 less \$ included in Line 6.3 (including \$ 67,878,336 Modco Reserve)	26,364,445,040	26,570,233,617
2. Aggregate reserve for accident and health contracts (including \$ 39,984,551 Modco Reserve)	53,053,690	69,026,492
3. Liability for deposit-type contracts (including \$ 47,938 Modco Reserve)	1,302,929,120	1,378,823,675
4. Contract claims:		
4.1 Life	55,658,834	50,715,634
4.2 Accident and health	30,086,237	31,820,302
5. Policyholders' dividends \$ 251,555 and coupons \$ due and unpaid	251,555	380,133
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$ 566,136 Modco)	70,428,598	71,820,077
6.2 Dividends not yet apportioned (including \$ Modco)		
6.3 Coupons and similar benefits (including \$ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ (4,178) accident and health premiums	5,279,138	4,588,816
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of \$ 3,794,268 accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act	3,794,268	4,489,564
9.3 Other amounts payable on reinsurance, including \$ 919,205 assumed and \$ 10,442,306 ceded	11,361,511	12,585,594
9.4 Interest Maintenance Reserve	70,784,306	69,188,433
10. Commissions to agents due or accrued-life and annuity contracts \$ 11,150,167 , accident and health \$ 6,204,776 and deposit-type contract funds \$ 7,390,451	24,745,394	32,499,482
11. Commissions and expense allowances payable on reinsurance assumed	18,994,754	9,183,903
12. General expenses due or accrued	34,373,650	41,968,453
13. Transfers to Separate Accounts due or accrued (net) (including \$ (1,435,067,294) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,790,989,472)	(1,761,550,929)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	16,333,298	15,385,941
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)		
15.2 Net deferred tax liability		
16. Unearned investment income	7,326,245	7,531,498
17. Amounts withheld or retained by company as agent or trustee	13,047,659	5,932,488
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	82,275,027	72,260,809
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 \$ 775,000,000 and interest thereon \$ 16,064,542	791,064,542	780,255,030
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	116,495,503	115,994,700
24.02 Reinsurance in unauthorized companies	85,259	419,262
24.03 Funds held under reinsurance treaties with unauthorized reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	27,935,116	50,478,930
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	1,865,286,206	2,376,544,119
24.09 Payable for securities	1,158,569,178	1,027,873,118
24.10 Payable for securities lending	84,588,373	86,964,254
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	67,480,602	55,135,494
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	30,485,683,631	31,180,548,889
27. From Separate Accounts Statement	70,636,983,198	65,169,334,698
28. Total liabilities (Lines 26 and 27)	101,122,666,829	96,349,883,587
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		
35. Unassigned funds (surplus)	1,882,674,481	1,645,282,750
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)	3,536,760,998	3,587,098,338
38. Totals of Lines 29, 30 and 37	3,540,575,777	3,590,913,117
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	104,663,242,606	99,940,796,704
DETAILS OF WRITE-INS		
2501. Defred Gain Liability		2,494,572
2502. Loss Recognition Reserve	910,000	940,000
2503. Reserve for Escheat Funds	16,207,773	19,400,234
2598. Summary of remaining write-ins for Line 25 from overflow page	50,362,829	32,300,688
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	67,480,602	55,135,494
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		287,729,071
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)		287,729,071

STATEMENT AS OF MARCH 31, 2012 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	2,694,632,861	2,887,005,510	12,670,933,937
2. Considerations for supplementary contracts with life contingencies	164,298	117,432	739,566
3. Net investment income	353,642,871	394,546,125	1,526,897,063
4. Amortization of Interest Maintenance Reserve (IMR)	4,227,252	6,633,011	23,189,580
5. Separate Accounts net gain from operations excluding unrealized gains or losses		276,930	276,930
6. Commissions and expense allowances on reinsurance ceded	13,295,212	11,972,963	61,664,851
7. Reserve adjustments on reinsurance ceded	(18,056,106)	(32,950,812)	(50,449,134)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	344,947,952	230,093,100	1,222,156,444
8.2 Charges and fees for deposit-type contracts		126,922	272,565
8.3 Aggregate write-ins for miscellaneous income	102,796,783	82,913,753	456,867,196
9. Totals (Lines 1 to 8.3)	3,495,651,123	3,580,734,934	15,912,548,998
10. Death benefits	107,767,263	89,494,349	395,326,274
11. Matured endowments (excluding guaranteed annual pure endowments)	626,830	765,221	3,185,477
12. Annuity benefits	2,217,377,835	2,629,485,375	9,756,139,310
13. Disability benefits and benefits under accident and health contracts	1,425,694	1,197,621	5,362,720
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	152,084,349	217,261,437	742,514,641
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	14,931,210	25,420,956	53,538,482
18. Payments on supplementary contracts with life contingencies	991,362	1,038,983	4,101,484
19. Increase in aggregate reserves for life and accident and health contracts	(205,024,255)	(83,540,329)	1,686,416,814
20. Totals (Lines 10 to 19)	2,290,180,288	2,881,123,613	12,646,585,202
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	148,748,109	174,740,710	731,874,229
22. Commissions and expense allowances on reinsurance assumed	7,140,030	3,209,678	15,709,026
23. General insurance expenses	117,083,578	122,857,156	422,297,077
24. Insurance taxes, licenses and fees, excluding federal income taxes	17,199,527	13,365,953	47,491,383
25. Increase in loading on deferred and uncollected premiums	522,173	(313,749)	880,344
26. Net transfers to or (from) Separate Accounts net of reinsurance	226,020,674	135,262,217	1,890,013,667
27. Aggregate write-ins for deductions	25,781,300	(66,224,005)	(205,309,608)
28. Totals (Lines 20 to 27)	2,832,675,679	3,264,021,573	15,549,541,320
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	662,975,444	316,713,361	363,007,678
30. Dividends to policyholders	15,027,622	17,249,869	70,933,871
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	647,947,822	299,463,492	292,073,807
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(77,120,684)	6,340,400	(837,453)
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)	725,068,506	293,123,092	292,911,260
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 752,308 (excluding taxes of \$ 3,135,529 transferred to the IMR)	(422,391,263)	(139,125,129)	(274,470,128)
35. Net income (Line 33 plus Line 34)	302,677,243	153,997,963	18,441,132
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	3,590,913,117	3,685,517,876	3,685,517,876
37. Net income (Line 35)	302,677,243	153,997,963	18,441,132
38. Change in net unrealized capital gains (losses) less capital gains tax of \$(117,392,283)	(217,169,801)	(143,465,760)	(107,200,513)
39. Change in net unrealized foreign exchange capital gain (loss)	(49,076)	9,179,894	(555,831)
40. Change in net deferred income tax	(117,329,679)	1,806,494	164,877,749
41. Change in nonadmitted assets	269,686,594	(70,618,945)	(271,508,286)
42. Change in liability for reinsurance in unauthorized companies	334,003	96,213	(179,492)
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(500,803)	949,996	(12,241,862)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period		(12,570)	19,331,591
47. Other changes in surplus in Separate Accounts Statement		(28,927)	(19,344,160)
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	(287,985,821)	13,336,432	113,774,914
54. Net change in capital and surplus for the year (Lines 37 through 53)	(50,337,340)	(34,759,210)	(94,604,758)
55. Capital and surplus, as of statement date (Lines 36 + 54)	3,540,575,777	3,650,758,666	3,590,913,117
DETAILS OF WRITE-INS			
08.301. Miscellaneous Income	102,796,783	82,913,753	456,867,196
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)	102,796,783	82,913,753	456,867,196
2701. Increase in Loss Recognition Reserve	(30,000)	(124,000)	(379,000)
2702. Increase in Reserves for Rate Stabilizations	878,798	1,953,600	(561,325)
2703. Reserve Adjustments on Reinsurance Assumed	24,932,502	(68,053,605)	(204,369,283)
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	25,781,300	(66,224,005)	(205,309,608)
5301. Adjustment to Initial Commission and Expense Allowance	(256,750)	(272,250)	(1,089,000)
5302. Expanded SSAP 10R Deferred Tax Assets	(287,729,071)	13,608,682	136,391,150
5303. Tax prior period adjustment			(21,527,236)
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(287,985,821)	13,336,432	113,774,914

STATEMENT AS OF MARCH 31, 2012 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	2,718,184,277	2,919,752,813	12,713,579,436
2. Net investment income	352,018,810	368,988,491	1,429,739,272
3. Miscellaneous income	454,874,376	334,408,519	1,753,608,161
4. Total (Lines 1 to 3)	3,525,077,463	3,623,149,823	15,896,926,869
5. Benefit and loss related payments	2,534,404,698	2,999,384,232	11,096,011,840
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	255,459,217	189,218,858	2,109,734,747
7. Commissions, expenses paid and aggregate write-ins for deductions	320,509,485	251,997,053	1,018,949,320
8. Dividends paid to policyholders	16,547,679	17,974,167	75,750,284
9. Federal and foreign income taxes paid (recovered) net of \$ 3,887,837 tax on capital gains (losses)	(49,994,037)	(29,687,960)	163,234,159
10. Total (Lines 5 through 9)	3,076,927,042	3,428,886,350	14,463,680,350
11. Net cash from operations (Line 4 minus Line 10)	448,150,421	194,263,473	1,433,246,518
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	805,767,582	1,076,392,451	3,296,502,591
12.2 Stocks	419,867	17,911,103	8,506,730
12.3 Mortgage loans	213,232,906	181,253,266	959,090,555
12.4 Real estate			
12.5 Other invested assets	12,890	985,641	6,448,705
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	755,376,169	315,666,904	942,535,773
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,774,809,414	1,592,209,365	5,213,084,354
13. Cost of investments acquired (long-term only):			
13.1 Bonds	624,077,639	1,117,814,122	4,594,559,402
13.2 Stocks		976	105,588,448
13.3 Mortgage loans	170,251,858	82,232,941	684,533,665
13.4 Real estate			
13.5 Other invested assets	24,139,609	14,395,063	45,458,236
13.6 Miscellaneous applications	916,130,165	253,410,644	2,606,165,786
13.7 Total investments acquired (Lines 13.1 to 13.6)	1,734,599,271	1,467,853,746	8,036,305,537
14. Net increase (or decrease) in contract loans and premium notes	(9,291,294)	(7,422,560)	(82,889,824)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	49,501,437	131,778,179	(2,740,331,359)
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	10,809,512	8,812,805	476,867,299
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(75,894,555)	(250,073,314)	(505,188,646)
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(543,824,109)	(19,108,056)	1,640,451,662
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(608,909,152)	(260,368,565)	1,612,130,315
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)	(111,257,294)	65,673,087	305,045,474
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	824,380,644	519,335,170	519,335,170
19.2 End of period (Line 18 plus Line 19.1)	713,123,350	585,008,257	824,380,644

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	187,980,883	191,770,420	760,915,514
3. Ordinary individual annuities	1,452,676,712	1,854,100,338	8,084,169,536
4. Credit life (group and individual)			
5. Group life insurance	159,305,751	59,560,741	536,860,620
6. Group annuities	828,247,482	793,718,168	3,280,857,384
7. A & H - group	24,595,205	24,571,370	172,889,071
8. A & H - credit (group and individual)			
9. A & H - other	3,459,338	3,927,101	15,157,932
10. Aggregate of all other lines of business			
11. Subtotal	2,656,265,371	2,927,648,138	12,850,850,057
12. Deposit-type contracts			
13. Total	2,656,265,371	2,927,648,138	12,850,850,057
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 (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 amounts in this statement pertain to the entire Company business including, as appropriate, its Separate Account business.

B. Use of Estimates in Preparation of the Financial Statements

No significant change from prior year end.

C. Accounting Policies

No significant change from prior year end.

(2) Accounting Changes and Corrections of Errors

No significant change from prior year end.

(3) Business Combinations and Goodwill

Not applicable.

(4) Discontinued Operations

None.

(5) Investments

No significant change from prior year end.

D. Loan-Backed Securities

- (1) Prepayment assumptions are generally obtained using a model provided by a third-party vendor.
- (2) The following table summarizes other-than-temporary impairments recognized in the period, aggregated by the basis for the other-than-temporary impairment:

	For the quarter ended March 31, 2012		
	Amortized cost basis before other-than- temporary impairment	Other-than- temporary impairment recognized in loss	Fair value
OTTI recognized 1st Quarter			
a. Intent to sell	\$ -	\$ -	\$ -
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	-	-	-
c. Total 1st Quarter	\$ -	\$ -	\$ -

STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE INSURANCE COMPANY

(3) The following table lists securities for which the Company recognized an other-than-temporary impairment because the present value of the cash flows expected to be collected was less than the amortized cost basis of the security:

As of March 31, 2012						
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
17309AAB5	\$ 897,967	\$ 724,562	\$ 173,405	\$ 724,562	\$ 261,279	Q1'12
46627MAP2	2,378,444	2,103,614	274,829	2,103,614	1,712,334	Q1'12
74041AAG8	3,567,331	3,406,542	160,789	3,406,542	183,205	Q1'12
81744HAD5	11,497,177	10,800,742	696,435	10,800,742	8,893,185	Q1'12
01448TAD6	4,531,646	3,966,224	565,423	3,966,224	1,367,370	Q4'11
12668BRZ8	7,416,492	7,270,038	146,454	7,270,038	5,861,231	Q4'11
45660LPE3	1,414,541	1,116,507	298,034	1,116,507	908,605	Q4'11
45660LXA2	8,637,741	7,973,930	663,811	7,973,930	6,854,818	Q4'11
74041AAG8	3,649,692	3,539,686	110,006	3,539,686	164,724	Q4'11
74041EAC9	58,263	-	58,263	-	-	Q4'11
74042EAD6	29,847	-	29,847	-	-	Q4'11
75903AAD9	140,442	-	140,442	-	-	Q4'11
76110H3B3	10,531,288	9,844,566	686,722	9,844,566	8,196,111	Q4'11
761143AD8	11,011,787	10,412,719	599,068	10,412,719	8,139,854	Q4'11
86361QAG9	17,348,899	17,000,211	348,688	17,000,211	11,590,281	Q4'11
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	-	Q2'11
74042EAC8	1,981,346	1,712,165	269,181	1,712,165	6,141	Q2'11
74042EAD6	90,801	-	90,801	-	-	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

STATEMENT AS OF MARCH 31, 2012 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 Staetment where reported
74040PAC5	555,502	147,646	407,856	147,646	-	Q4 '10
74041AAG8	5,065,948	3,973,822	1,092,126	3,973,822	456,950	Q4 '10
74041EAC9	4,136,810	74,844	4,061,965	74,844	13,123	Q4 '10
74138NAA7	3,220,069	3,065,807	154,262	3,065,807	371,700	Q4 '10
89234CAC8	4,612,347	3,096,031	1,516,316	3,096,031	2,378,145	Q4 '10
939344AR8	5,179,387	4,762,574	416,813	4,762,574	3,001,908	Q4 '10
93934FBQ4	9,500,649	8,899,243	601,406	8,899,243	6,414,120	Q4 '10
93935HAJ6	15,987,453	15,115,452	872,001	15,115,452	9,652,296	Q4 '10
01448TAD6	5,805,273	5,649,823	155,450	5,649,823	205,244	Q3 '10
53957DAA1	19,277,702	14,423,048	4,854,654	14,423,048	11,189,167	Q3 '10
74041EAC9	5,033,850	4,120,377	913,472	4,120,377	171,548	Q3 '10
74042TAC5	8,939,392	8,864,586	74,806	8,864,586	5,424,057	Q3 '10
75115LAA5	19,478,540	19,402,587	75,953	19,402,587	11,067,457	Q3 '10
785778HD6	3,985,233	3,860,943	124,290	3,860,943	1,821,495	Q3 '10
01448TAD6	8,131,389	5,748,201	2,383,188	5,748,201	204,102	Q2 '10
01448YAE3	1,681,435	784,802	896,633	784,802	126,687	Q2 '10
01449CAK6	2,714,708	2,478,114	236,594	2,478,114	405,285	Q2 '10
02148JAJ6	6,471,339	6,195,887	275,452	6,195,887	4,533,490	Q2 '10
03072SFZ3	2,798,352	2,534,491	263,861	2,534,491	450,165	Q2 '10
18976GAQ9	23,640,195	22,912,414	727,781	22,912,414	18,121,132	Q2 '10
23243NAH1	1,848,214	1,483,504	364,710	1,483,504	1,153,183	Q2 '10
45662BAD1	14,629,913	14,194,008	435,905	14,194,008	10,698,660	Q2 '10
53957DAA1	21,123,108	19,406,919	1,716,189	19,406,919	13,141,528	Q2 '10
74040XAC8	5,928,754	5,858,102	70,652	5,858,102	2,589,696	Q2 '10
740417AB6	963,679	668,477	295,202	668,477	602,127	Q2 '10
92719UAD4	3,000,000	2,747,523	252,477	2,747,523	2,130,000	Q2 '10
939344AR8	5,342,692	5,256,356	86,336	5,256,356	3,206,639	Q2 '10
93934FBQ4	9,780,021	9,500,649	279,372	9,500,649	5,716,370	Q2 '10
01448TAD6	8,416,244	7,926,280	489,965	7,926,280	200,000	Q1 '10
01448YAE3	3,291,254	1,658,520	1,632,734	1,658,520	126,114	Q1 '10
01449CAK6	5,440,539	2,674,373	2,766,166	2,674,373	403,671	Q1 '10
02146PAF2	29,781,562	29,478,008	303,554	29,478,008	18,020,172	Q1 '10
05946XY72	9,655,894	9,505,866	150,028	9,505,866	7,323,350	Q1 '10
05948KXQ7	15,036,134	14,689,087	347,048	14,689,087	11,341,994	Q1 '10
05948KXS3	12,155,403	11,680,221	475,182	11,680,221	9,234,456	Q1 '10
05948KZH5	19,979,458	19,366,220	613,238	19,366,220	15,288,000	Q1 '10
12667F4S1	25,011,677	24,072,655	939,022	24,072,655	19,420,712	Q1 '10
12669GTD3	25,577,061	25,332,046	245,015	25,332,046	19,395,782	Q1 '10
23243NAH1	3,835,434	1,967,538	1,867,897	1,967,538	1,141,800	Q1 '10
23245LAB6	11,213,676	9,991,456	1,222,219	9,991,456	7,918,465	Q1 '10
251510FX6	3,691,758	3,523,925	167,833	3,523,925	2,844,361	Q1 '10
251513AT4	11,876,142	10,405,802	1,470,340	10,405,802	8,033,122	Q1 '10
45662BAD1	14,866,879	14,629,913	236,966	14,629,913	10,633,428	Q1 '10
45662DAA3	7,135,171	6,255,360	879,811	6,255,360	3,910,345	Q1 '10
46625YQ48	1,503,643	1,373,369	130,274	1,373,369	524,972	Q1 '10
46627MAA5	4,451,044	4,173,823	277,221	4,173,823	3,383,404	Q1 '10
46629EAH6	17,930,572	16,274,249	1,656,323	16,274,249	12,768,672	Q1 '10
5764342D5	23,576,655	20,500,018	3,076,637	20,500,018	18,068,402	Q1 '10
61756UAH4	4,929,123	4,753,444	175,679	4,753,444	2,738,275	Q1 '10
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

STATEMENT AS OF MARCH 31, 2012 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 Staetment where reported
5764342D5	25,673,834	24,653,575	1,020,260	24,653,575	21,601,773	Q4 '09
74040PAC5	1,377,111	1,265,215	111,896	1,265,215	837,828	Q4 '09
74040XAC8	7,189,073	6,679,913	509,160	6,679,913	2,359,500	Q4 '09
741382AA3	6,492,394	3,717,828	2,774,566	3,717,828	3,107,000	Q4 '09
74138NAA7	6,558,505	3,108,273	3,450,232	3,108,273	1,329,300	Q4 '09
74138PAA2	4,414,039	2,421,632	1,992,407	2,421,632	1,054,641	Q4 '09
86361QAG9	20,731,197	20,452,089	279,108	20,452,089	13,503,075	Q4 '09
86363AAA5	3,785,885	3,608,016	177,869	3,608,016	1,427,865	Q4 '09
89234CAC8	5,681,430	5,303,856	377,574	5,303,856	2,539,019	Q4 '09
939344AR8	5,818,851	5,455,584	363,268	5,455,584	3,310,839	Q4 '09
93935HAJ6	17,318,802	17,181,461	137,341	17,181,461	12,344,269	Q4 '09
01448YAE3	3,163,245	3,664,500	(501,255)	3,664,500	836,966	Q3 '09
01449CAK6	2,129,270	7,829,057	(5,699,787)	7,829,057	859,852	Q3 '09
02147BAA3	5,316,975	5,092,870	224,105	5,092,870	3,327,680	Q3 '09
02147JAE8	14,842,275	12,559,868	2,282,407	12,559,868	11,441,366	Q3 '09
02147LAN3	17,696,875	16,116,566	1,580,309	16,116,566	9,445,788	Q3 '09
02148JAJ6	7,488,774	7,052,819	435,955	7,052,819	4,960,587	Q3 '09
02149DAJ8	7,159,624	6,851,669	307,955	6,851,669	5,020,986	Q3 '09
05948KXQ7	15,174,512	15,079,001	95,511	15,079,001	10,987,656	Q3 '09
05948KZH5	20,178,490	19,979,458	199,032	19,979,458	14,110,720	Q3 '09
05952DAB4	8,869,545	8,718,699	150,846	8,718,699	5,165,920	Q3 '09
05952HBR9	24,926,305	24,367,743	558,562	24,367,743	19,378,075	Q3 '09
12667F4S1	25,201,335	25,022,581	178,754	25,022,581	17,476,108	Q3 '09
12667F5L5	21,627,898	21,283,846	344,052	21,283,846	16,062,308	Q3 '09
12667GD26	10,296,376	9,514,887	781,489	9,514,887	7,176,097	Q3 '09
12667GD34	8,446,295	7,754,131	692,165	7,754,131	4,909,981	Q3 '09
12667GDW0	9,958,829	9,816,116	142,713	9,816,116	7,245,590	Q3 '09
126686AC8	3,396,182	4,536,359	(1,140,176)	4,536,359	4,357,442	Q3 '09
12668BEH2	29,229,970	26,651,296	2,578,674	26,651,296	23,096,250	Q3 '09
12668BQA4	6,803,679	6,389,518	414,161	6,389,518	4,870,789	Q3 '09
12668BRZ8	3,257,082	7,880,400	(4,623,318)	7,880,400	6,363,702	Q3 '09
12669GTD3	26,463,187	25,694,048	769,139	25,694,048	19,019,024	Q3 '09
12669RAB3	8,441,354	9,224,596	(783,241)	9,224,596	7,013,279	Q3 '09
17309AAB5	5,150,441	3,127,729	2,022,712	3,127,729	2,789,643	Q3 '09
2254585Q7	9,231,398	8,882,253	349,145	8,882,253	6,971,163	Q3 '09
225458EV6	12,979,477	12,795,345	184,132	12,795,345	9,883,341	Q3 '09
251513AT4	14,156,047	13,809,087	346,960	13,809,087	10,613,123	Q3 '09
32051GTC9	5,895,532	5,692,566	202,966	5,692,566	4,317,765	Q3 '09
36297NAC9	1,980,209	1,761,858	218,351	1,761,858	518,859	Q3 '09
43709BAE9	32,971,228	30,599,731	2,371,497	30,599,731	14,170,563	Q3 '09
44984QAC4	24,982,069	24,621,075	360,994	24,621,075	13,845,550	Q3 '09
45660LSS9	6,839,039	6,583,015	256,024	6,583,015	4,932,556	Q3 '09
45660LXA2	11,994,109	11,148,084	846,025	11,148,084	9,632,399	Q3 '09
45662DAA3	7,960,823	7,674,660	286,163	7,674,660	3,935,350	Q3 '09
46627MEH6	3,929,869	3,441,925	487,944	3,441,925	2,825,104	Q3 '09
46629EAH6	18,454,993	18,239,540	215,453	18,239,540	12,820,587	Q3 '09
50177AAE9	9,647,595	9,535,707	111,888	9,535,707	7,918,934	Q3 '09
5764342D5	28,013,357	27,172,107	841,251	27,172,107	21,064,785	Q3 '09
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

STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE INSURANCE COMPANY

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 Staetment where reported
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>\$ 109,882,574</u>			

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

As of March 31, 2012

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	<u>\$ (7,959,579)</u>
2. 12 Months or Longer	<u>\$ (358,562,320)</u>

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

1. Less than 12 Months	<u>\$ 243,133,826</u>
2. 12 Months or Longer	<u>\$ 1,539,207,210</u>

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

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

(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.

Effective January 1, 2012, the Company adopted Statement of Statutory Accounting Principles (SSAP) No. 101, *Income Taxes*, which supersedes SSAP No. 10R, *Income Taxes Revised - A Temporary Replacement of SSAP No. 10*. The standard applies a "more likely than not" threshold for the recognition of federal and foreign tax loss contingencies, establishes a new framework for determining the admissibility of deferred tax assets and adopts new disclosure requirements. The adoption of this guidance had an immaterial impact on the Company's statutory financial statements.

(10) Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

No significant change from prior year end.

STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE INSURANCE COMPANY

(11) Debt

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

B. In March 2012, NLIC entered into an agreement with the Federal Home Loan Bank of Cincinnati (FHLB) that allows the Company access to borrow up to \$250,000,000 and expires on March 21, 2013. The Company had \$11,000,000,000 in eligible collateral and no amounts outstanding under the agreement as of March 31, 2012. Additionally, as part of the agreement, NLIC purchased \$25,000,000 in capital stock with the FHLB.

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

No significant change from prior year end.

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

No significant change from prior year end.

(14) Contingencies

No significant change from prior year end.

(15) Leases

No significant change from prior year end.

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

No significant change from prior year end.

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

No significant change from prior year end.

C. Wash Sales

None.

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

None.

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

No significant change from prior year end.

(20) Fair Value Measurements

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

The Company categorizes its assets and liabilities 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 and mutual funds where the value per share (unit) is determined and published daily and is the basis for current transactions.

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

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.

To determine the fair value of bonds and stocks for which market quotations are available, independent pricing services are most often utilized. For these bonds and stocks, the Company obtains the pricing services' methodologies, inputs and assumptions and classifies the investments accordingly in the fair value hierarchy.

Non-binding broker quotes are also utilized to determine the fair value of certain bonds when quotes are not available from independent pricing services. Broker quotes are considered unobservable inputs, and these bonds are classified accordingly in the fair value

STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE INSURANCE COMPANY

hierarchy as only one broker quote is ordinarily obtained, the investment is not traded on an exchange, the pricing is not available to other entities and/or the transaction volume in the same or similar investments has decreased 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 certain bonds not valued using independent services or broker quotes, a corporate pricing matrix or internally developed pricing model is most often used. The corporate pricing matrix is developed using private spreads for bonds with varying weighted average lives and credit quality ratings. The weighted average life and credit quality rating of a particular bond to be priced using the corporate pricing matrix are important inputs into the model and are used to determine a corresponding spread that is added to the appropriate U.S. Treasury yield to create an estimated market yield for that security. The estimated market yield and other relevant factors are then used to estimate the fair value of the particular bond.

Fair value of derivative instruments is determined using various valuation techniques relying predominately on observable market inputs. These inputs include interest rate swap curves, credit spreads, interest rates, counterparty credit risk, equity volatility and equity index levels. In cases where observable inputs are not available, the Company will utilize non-binding broker quotes to determine fair value and these instruments are classified accordingly in the fair value hierarchy.

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

As of March 31, 2012				
	Level 1	Level 2	Level 3	Total
Assets at fair value				
Bonds:				
Industrial & miscellaneous	\$ -	\$ 18,108,992	\$ 14,555,811	\$ 32,664,803
Total bonds	\$ -	\$ 18,108,992	\$ 14,555,811	\$ 32,664,803
Assets at fair value:				
Securities lending collateral assets	\$ -	\$ 592,635	\$ -	\$ 592,635
Common stocks	173,413	-	5,745,203	5,918,616
Derivative assets	585,767	1,645,391,983	934,196,666	2,580,174,416
Separate account assets ¹	66,468,041,824	1,998,234,890	1,990,312,398	70,456,589,112
Total assets at fair value	\$ 66,468,801,004	\$ 3,662,328,500	\$ 2,944,810,078	\$ 73,075,939,582
Liabilities at fair value				
Derivative liabilities	\$ 19,748,726	\$ 1,697,738,579	\$ -	\$ 1,717,487,305
Total liabilities at fair value	\$ 19,748,726	\$ 1,697,738,579	\$ -	\$ 1,717,487,305

¹The value of separate account liabilities is set to equal the fair value of separate acount assets.

The following table represents assets and liabilities for which the Company used significant unobservable inputs (Level 3) to determine fair value measurements for the three months ended March 31, 2012:

	Balance as of December 31, 2011	Net Investment Gain/Loss		Activity during the period						Balance as of March 31, 2012
		In Earnings	Unrealized in Surplus	Purchases	Issuances	Sales	Settlements	Transfers into Level 3	Transfers Out of Level 3	
Assets at fair value										
Bonds:										
Industrial & miscellaneous	\$ 15,589,975	\$ (160,789)	\$ (1,121,554)	\$ 441,602	\$ -	\$ (34,220)	\$ (3,020)	\$ -	\$ (156,183)	\$ 14,555,811
Total bonds	\$ 15,589,975	\$ (160,789)	\$ (1,121,554)	\$ 441,602	\$ -	\$ (34,220)	\$ (3,020)	\$ -	\$ (156,183)	\$ 14,555,811
Assets at fair value:										
Common stocks	\$ 4,676,739	\$ -	\$ 1,068,464	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 5,745,203
Derivative assets	1,003,962,926	(9,249,320)	(278,539,676)	257,722,416	-	-	(39,699,680)	-	-	934,196,666
Separate account assets ¹	1,967,866,725	-	21,638,869	-	-	(143,993)	(51,509)	1,002,306	-	1,990,312,398
Total assets at fair value	\$ 2,992,096,365	\$ (9,410,109)	\$ (256,953,897)	\$ 258,164,018	\$ -	\$ (178,213)	\$ (39,754,209)	\$ 1,002,306	\$ (156,183)	\$ 2,944,810,078

¹The value of separate account liabilities is set to equal the fair value of separate acount assets.

Transfers: Level 3

Transfers into and/or out of Level 3 during the period are due to either changes resulting from application of the lower of amortized cost or fair value rules based on the security’s NAIC rating or changes in sources used to price certain securities.

The following table summarizes aggregate carrying value and fair value, by level, for all financial instruments, excluding assets and liabilities reported at fair value, as of March 31, 2012:

	Carrying Value	Aggregate Fair Value	Level 1	Level 2	Level 3
Assets:					
Bonds	\$ 22,487,674,193	\$ 24,214,550,412	\$ 1,184,411,419	\$ 21,531,826,786	\$ 1,498,312,206
Common stocks	304,574,491	304,574,491	-	-	304,574,491
Mortgage loans	5,083,125,825	5,153,730,106	-	-	5,153,730,106
Short-term investments	814,284,660	814,284,660	-	814,284,660	-
Derivative assets	3,519,600	3,896,340	-	3,896,340	-
Policy loans	971,791,561	971,791,561	-	-	971,791,561
Securities lending collateral assets	83,310,454	83,310,454	-	83,310,454	-
Total assets	\$ 29,748,280,784	\$ 31,546,138,024	\$ 1,184,411,419	\$ 22,433,318,240	\$ 7,928,408,364
Liabilities:					
Derivative liabilities	\$ 16,261,595	\$ 23,375,899	\$ -	\$ 23,375,899	\$ -
Total Liabilities	\$ 16,261,595	\$ 23,375,899	\$ -	\$ 23,375,899	\$ -

STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE INSURANCE COMPANY

- (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 Annuity Contracts
No significant change from prior year end.
- (32) Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics
No significant change 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?

Yes [☐] No [☒]

If yes, complete the Schedule Y - Part 1 - organizational chart.
- 4.1

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

Yes [☐] No [☒]
- 4.2

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

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

5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?

Yes [☐] No [☒] N/A [☐]

If yes, attach an explanation.
- 6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2011
- 6.2

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

12/31/2006
- 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 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 FDIC	6 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

STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE INSURANCE COMPANY

GENERAL INTERROGATORIES

- 9.1

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

Yes [X] No []
- 9.11

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

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

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

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

Yes [] No [X]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [X] No []
- 10.2

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

\$

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:

\$24,132,297
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 | \$303,779,127 | \$304,574,491 |
| 14.24 Short-Term Investments | \$ | \$ |
| 14.25 Mortgage Loans on Real Estate | \$115,629,176 | \$117,806,016 |
| 14.26 All Other | \$5,445,007 | \$5,006,875 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$446,281,881 | \$448,815,953 |
| 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 MARCH 31, 2012 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
The 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

\$

5,080,780,567

1.14

Total Mortgages in Good Standing

\$

5,080,780,567

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

2,345,258

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)

\$

5,083,125,825

1.6

Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

2.

Operating Percentages:

2.1

A&H loss percent

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

%

3.1

Do you act as a custodian for health savings accounts?

Yes [] No [X]

3.2

If yes, please provide the amount of custodial funds held as of the reporting date

\$

3.3

Do you act as an administrator for health savings accounts?

Yes [] No [X]

3.4

If yes, please provide the balance of the funds administered as of the reporting date

\$

SCHEDULE S - CEDED REINSURANCE

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Is Insurer Authorized? (Yes or No)
			NONE			

STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE INSURANCE COMPANY

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

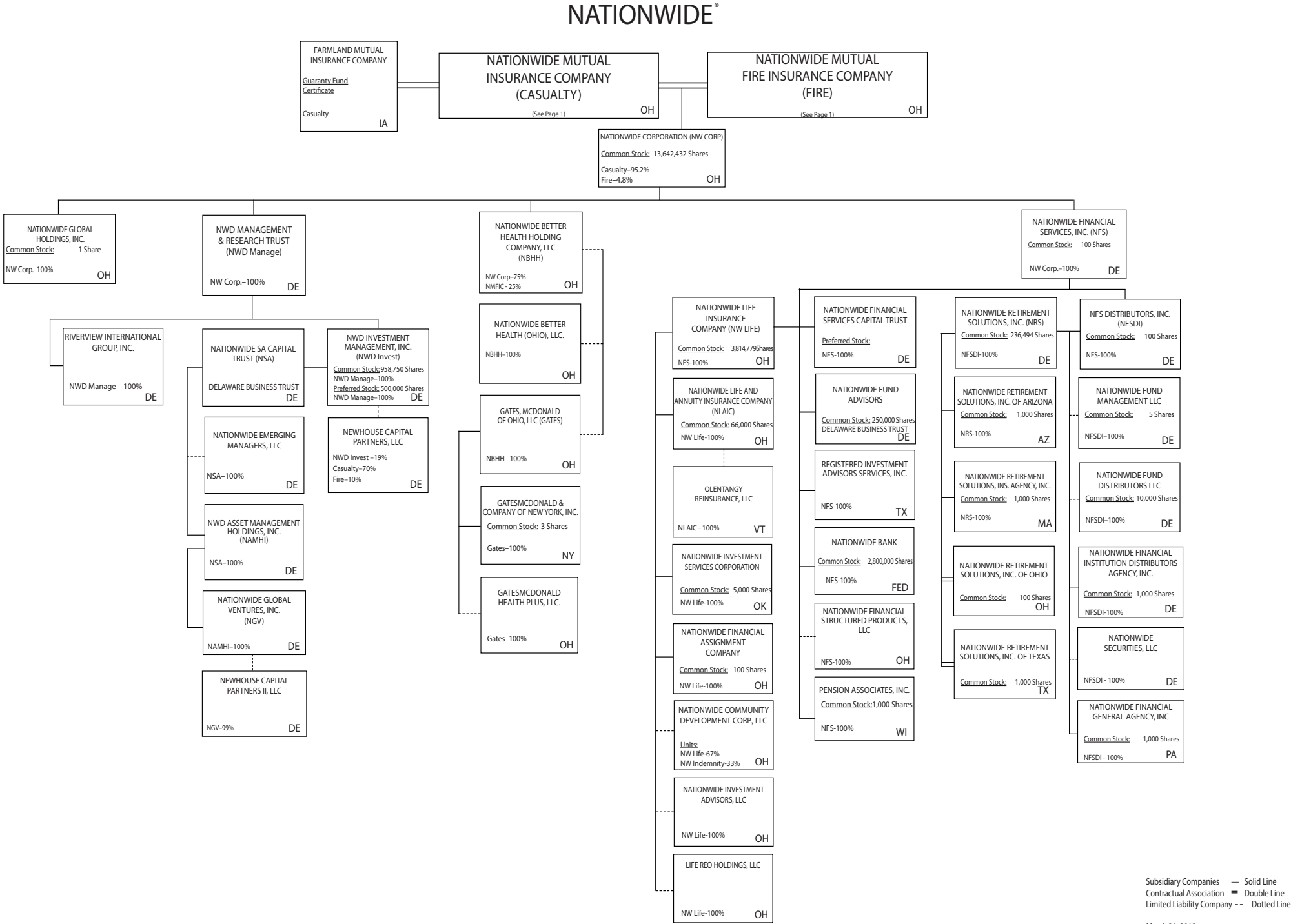
States, Etc.			1	Direct Business Only					
				Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
				2 Life Insurance Premiums	3 Annuity Considerations				
Active Status	Life Insurance Premiums	Annuity Considerations							
1. Alabama	AL	L	1,462,237	1,666,123	37,043	24,714,132	27,879,535		
2. Alaska	AK	L	655,903	175,948	153,988	1,439,128	2,424,967		
3. Arizona	AZ	L	3,955,102	1,394,519	406,630	59,903,441	65,659,692		
4. Arkansas	AR	L	527,578	796,822	197,376	22,057,919	23,579,695		
5. California	CA	L	36,840,348	12,252,388	124,062	242,600,698	291,817,496		
6. Colorado	CO	L	8,951,696	1,365,712	204,156	24,199,910	34,721,474		
7. Connecticut	CT	L	1,966,455	1,885,519	337,642	43,703,568	47,893,184		
8. Delaware	DE	L	66,048,612	128,621	117,658	7,810,661	74,105,552		
9. District of Columbia	DC	L	212,795	540,005	7,283	1,965,194	2,725,277		
10. Florida	FL	L	10,092,777	13,013,069	1,881,661	185,105,373	210,092,880		
11. Georgia	GA	L	19,508,243	2,505,957	649,719	35,841,592	58,505,511		
12. Hawaii	HI	L	315,722	199,757	630	17,714,376	18,230,485		
13. Idaho	ID	L	207,779	1,063,588	(1,229,612)	10,432,172	10,473,927		
14. Illinois	IL	L	21,272,972	3,094,855	804,229	83,337,298	108,509,354		
15. Indiana	IN	L	5,547,568	2,490,577	693,129	37,087,909	45,819,183		
16. Iowa	IA	L	1,068,770	693,247	376,277	10,326,246	12,464,540		
17. Kansas	KS	L	1,502,853	1,081,852	204,451	15,336,852	18,126,008		
18. Kentucky	KY	L	3,475,540	144,650	538,249	16,782,381	20,940,820		
19. Louisiana	LA	L	703,356	601,183	1,100,184	26,056,673	28,461,396		
20. Maine	ME	L	564,095	455,277	(429,368)	4,679,328	5,269,332		
21. Maryland	MD	L	5,575,855	3,355,285	416,257	70,417,541	79,764,938		
22. Massachusetts	MA	L	2,840,680	9,587,418	566,950	68,700,098	81,695,146		
23. Michigan	MI	L	8,759,573	2,878,168	889,965	51,762,182	64,289,888		
24. Minnesota	MN	L	3,292,694	713,588	75,507	42,876,110	46,957,899		
25. Mississippi	MS	L	550,280	71,000	360,724	2,606,818	3,588,822		
26. Missouri	MO	L	1,948,383	1,641,000	1,114,139	25,705,132	30,408,654		
27. Montana	MT	L	123,728	366,987	4,778	2,633,458	3,128,951		
28. Nebraska	NE	L	231,551	62,954	51,500	7,305,689	7,651,694		
29. Nevada	NV	L	674,872	135,600	122,878	9,456,990	10,390,340		
30. New Hampshire	NH	L	588,620	1,392,515	(1,318)	4,730,262	6,710,079		
31. New Jersey	NJ	L	8,674,901	3,960,808	2,392,981	82,467,553	97,496,243		
32. New Mexico	NM	L	170,796	827,270	81,014	8,615,374	9,694,454		
33. New York	NY	L	25,120,857	13,174,978	541,502	285,542,749	324,380,086		
34. North Carolina	NC	L	15,182,676	1,882,070	2,760,430	29,242,860	49,068,036		
35. North Dakota	ND	L	2,912,796		11,778	3,192,944	6,117,518		
36. Ohio	OH	L	28,117,081	5,799,424	3,567,280	140,299,531	177,783,316		
37. Oklahoma	OK	L	552,196	721,257	161,390	19,705,107	21,139,950		
38. Oregon	OR	L	508,955	780,735	135,719	18,174,873	19,600,282		
39. Pennsylvania	PA	L	25,365,662	11,478,225	1,569,666	96,169,435	134,582,988		
40. Rhode Island	RI	L	1,128,701	1,128,992	1,495,765	7,314,251	11,067,709		
41. South Carolina	SC	L	1,964,575	1,547,646	837,645	9,913,846	14,263,712		
42. South Dakota	SD	L	164,832	220,406	(8,854)	2,270,096	2,646,480		
43. Tennessee	TN	L	2,691,591	1,631,592	451,840	35,791,111	40,566,134		
44. Texas	TX	L	8,767,723	4,190,857	1,747,541	128,824,652	143,530,773		
45. Utah	UT	L	512,816	974,232	64,863	6,491,479	8,043,390		
46. Vermont	VT	L	438,889	52,919	165,589	5,324,615	5,982,012		
47. Virginia	VA	L	6,286,752	3,246,818	947,786	30,180,431	40,661,787		
48. Washington	WA	L	901,164	1,581,547	446,147	29,770,928	32,699,786		
49. West Virginia	WV	L	1,463,297	811,467	564,434	10,849,407	13,688,605		
50. Wisconsin	WI	L	621,132	1,079,128	257,070	40,205,645	42,162,975		
51. Wyoming	WY	L	1,068,567		63,271	887,445	2,019,283		
52. American Samoa	AS	N	7,305				7,305		
53. Guam	GU	L	266			3,777,397	3,777,663		
54. Puerto Rico	PR	L	106,198	(2,858)		7,137,237	7,240,577		
55. U.S. Virgin Islands	VI	L	3,057		1,024	870,367	874,448		
56. Northern Mariana Islands	MP	N							
57. Canada	CN	N	14,212				14,212		
58. Aggregate Other Aliens	OT	XXX	227,349	(262,625)	655	36,649	2,028		
59. Subtotal	(a)	54	342,440,983	120,579,072	28,033,303	2,160,345,113	2,651,398,471		
90. Reporting entity contributions for employee benefits plans	XXX								
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX		7,691,449			9	7,691,458		
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX								
93. Premium or annuity considerations waived under disability or other contract provisions	XXX		1,056,555		26,783		1,083,338		
94. Aggregate or other amounts not allocable by State	XXX								
95. Totals (Direct Business)	XXX		351,188,987	120,579,072	28,060,086	2,160,345,122	2,660,173,267		
96. Plus Reinsurance Assumed	XXX		1,509,363	3,574	9	101,659,363	103,172,309		
97. Totals (All Business)	XXX		352,698,350	120,582,646	28,060,095	2,262,004,485	2,763,345,576		
98. Less Reinsurance Ceded	XXX		25,872,197		27,842,354	2,720,579	56,435,130		
99. Totals (All Business) less Reinsurance Ceded	XXX		326,826,153	120,582,646	217,741	2,259,283,906	2,706,910,446		
DETAILS OF WRITE-INS									
5801. Other Alien	XXX		227,349	(262,625)	655	36,649	2,028		
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		227,349	(262,625)	655	36,649	2,028		
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.



March 31, 2012



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 MARCH 31, 2012 OF THE NATIONWIDE LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percent- age	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi- ciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)				
0140	Nationwide		31-1486309				10 W. Nationwide, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309				101 N. Twentieth St, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		31-1733036				120 Acre Partners, LLC	DE	NIA	Nationwide Realty Investors, Ltd.	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		26-2451988				1492 Capital, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		20-1347603				180 E. Broad Partners, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership		Nationwide Mutual Insurance Company	1
0140	Nationwide						3Stone Inflection Fund, LLC	DE	OTH	Other non-Nationwide	n/a		Other non-Nationwide	
0140	Nationwide		31-1580283				400 West Nationwide Boulevard, LLC	OH	NIA	NWD Investments, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283				425 West Nationwide Boulevard, LLC	OH	NIA	NWD Investments, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309				44 Chestnut, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866				775 Yard Street Restaurant, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866				775 Yard Street, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866				800 Bobcat Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866				805 Bobcat Avenue, LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		20-4939866				850 Goodale Blvd., LLC	OH	NIA	NRI Equity Land Investments, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		31-1680808				AD Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership		Nationwide Mutual Insurance Company	1
0140	Nationwide		31-1580283				ADTV, LLC	OH	NIA	NWD Investments, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		52-2227314				AGMC Reinsurance, Ltd.	Turk/Caic	JA	Nationwide Advantage Mortgage Company	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		42-1011300				ALLIED General Agency Company	JA	JA	AMCO Insurance Company	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		42-0958655				ALLIED Group, Inc.	JA	NIA	Nationwide Mutual Insurance Company	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide	10127	27-0114983				ALLIED Insurance Company of America (fka Atlantic Floridian Insurance Company)	OH	JA	Nationwide Mutual Insurance Company	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide	45279	42-1201931				ALLIED Property and Casualty Insurance Company	JA	JA	ALLIED Group, Inc.	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		42-1527863				ALLIED Texas Agency, Inc.	TX	JA	AMCO Insurance Company	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide	19100	42-6054959				AMCO Insurance Company	JA	JA	ALLIED Group, Inc.	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		59-1031596				American Marine Underwriters, Inc.	FL	JA	Nationwide Mutual Insurance Company	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283				Arena District CA I, LLC	OH	NIA	NWD Investments, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		90-0280710				Arena District Owners Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	
0140	Nationwide		31-1580283				Arena Theatres, LLC	OH	NIA	NWD Investments, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309				Atkins Circle I, LLC	OH	NIA	NRI Communities, Ltd.	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309				Atkins Circle II, LLC	OH	NIA	NRI Communities, Ltd.	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide						BCCS Investment Fund LLC	DE	OTH	Nationwide Mutual Insurance Company	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309				Beckett Ridge Communities, LLC	OH	NIA	NRI Communities, Ltd.	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		31-1184438				Boulevard Inn Limited Liability Company	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		31-1555487				Broad Street Retail, LLC	DE	NIA	Nationwide Realty Investors, Ltd.	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide						Brooke School Investment Fund, LLC	DE	OTH	Nationwide Mutual Insurance Company	Ownership		Nationwide Mutual Insurance Company	

STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE INSURANCE COMPANY

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	*
...0140 ...	Nationwide						CHP New Market Investment Fund, LLC	...OH ...	...OTH ...	Nationwide Mutual Insurance Company	Limited partner /no control		other non-Nationwide	
...0140 ...	Nationwide		20-1618232				CNRI-Cannonsport Condominium, LLC	...OH ...	...NIA ...	CNRI-Cannonsport, LLC	Ownership		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		20-1618232				CNRI-Cannonsport, LLC	...OH ...	...NIA ...	Nationwide Realty Investors, Ltd.	Ownership		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide						Co-investment Fund, LLC	...DE ...	...OTH ...	Other non-Nationwide	n/a		Other non-Nationwide	
...0140 ...	Nationwide						COLHOC Limited Partnership	...OH ...	...NIA ...	Nationwide Realty Investors, Ltd.	Ownership		Other non-Nationwide	
...0140 ...	Nationwide	29262	74-1061659				Colonial County Mutual Insurance Company	...TX ...	...JA ...	Other non-Nationwide	contract		Other non-Nationwide	
...0140 ...	Nationwide		04-3750770				Continental/North Shore I, L.P.	...OH ...	...NIA ...	Continental/NRI North Shore Investments, LLC	Ownership		Nationwide Mutual Insurance Company	1
...0140 ...	Nationwide		20-0366090				Continental/North Shore II, L.P.	...OH ...	...NIA ...	Continental/NRI North Shore Investments, LLC	Ownership		Nationwide Mutual Insurance Company	1
...0140 ...	Nationwide		20-0142724				Continental/NRI North Shore Investments, LLC	...OH ...	...NIA ...	Nationwide Realty Investors, Ltd.	Ownership		Nationwide Mutual Insurance Company	1
...0140 ...	Nationwide						Cotton Mill Partners, LLC	...VA ...	...OTH ...	Nationwide Mutual Insurance Company	Limited partner /no control		other non-Nationwide	
...0140 ...	Nationwide	18961	68-0066866				Crestbrook Insurance Company	...OH ...	...JA ...	Nationwide Mutual Insurance Company	Ownership		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		31-1486309				Crewville, Ltd.	...OH ...	...NIA ...	Nationwide Realty Investors, Ltd.	Ownership		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide	42587	42-1207150				Depositors Insurance Company	...IA ...	...JA ...	ALL IED Group, Inc.	Ownership		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		33-0096671				DVM Insurance Agency, Inc.	...CA ...	...JA ...	Veterinary Pet Insurance Company	Ownership		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		20-1945276				East of Madison, LLC	...DE ...	...NIA ...	120 Acre Partners, Ltd.	Ownership		Nationwide Mutual Insurance Company	1
...0140 ...	Nationwide		31-1486309				Easton Communities II, LLC	...OH ...	...NIA ...	NRI Communities, Ltd.	Ownership		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		31-1486309				Easton Communities, LLC	...OH ...	...NIA ...	NRI Communities, Ltd.	Ownership		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide						ELH Investment LLC	...DE ...	...OTH ...	Nationwide Mutual Insurance Company	Other		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide	13838	42-0618271				Farmland Mutual Insurance Company	...IA ...	...JA ...	Other non-Nationwide	debt		Other non-Nationwide	
...0140 ...	Nationwide	22209	75-6013587				Freedom Specialty Insurance Company (fka Atlantic Insurance Company)	...OH ...	...JA ...	Scottsdale Insurance Company	Ownership		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide						Gartmore Riverview Diversified Opportunities, LLC	...DE ...	...OTH ...	Nationwide Mutual Insurance Company	Ownership		Nationwide Mutual Insurance Company	1
...0140 ...	Nationwide						Gartmore Riverview Diversified Opportunities, LLC	...DE ...	...OTH ...	Nationwide Mutual Fire Insurance Company	Ownership		Nationwide Mutual Insurance Company	1
...0140 ...	Nationwide						Gartmore Riverview Diversified Opportunities, LLC	...DE ...	...OTH ...	Nationwide Life Insurance Company	Ownership		Nationwide Mutual Insurance Company	1
...0140 ...	Nationwide		31-4187660				Gates McDonald of Ohio, LLC	...OH ...	...NIA ...	Nationwide Better Health Holding Company, LLC	Ownership		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		13-4933584				Gates, McDonald & Company of New York, Inc.	...NY ...	...NIA ...	Gates McDonald of Ohio, LLC	Ownership		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		76-0810957				GatesMcDonald DTA0, LLC	...OH ...	...NIA ...	Gates McDonald of Ohio, LLC	Ownership		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		76-0810958				GatesMcDonald DTC, LLC	...OH ...	...NIA ...	Gates McDonald of Ohio, LLC	Ownership		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		31-1478706				GatesMcDonald Health Plus, LLC	...OH ...	...NIA ...	Gates McDonald of Ohio, LLC	Ownership		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		20-4939866				Grandview Yard Hotel Holdings, LLC	...OH ...	...NIA ...	NRI Equity Land Investments, LLC	Ownership		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		20-4939866				Grandview Yard Hotel, LLC	...OH ...	...NIA ...	Grandview Yard Hotel Holdings, LLC	Ownership		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		31-1486309				Harris Blvd. Communities I, LLC	...OH ...	...OTH ...	NRI Communities, Ltd.	Ownership		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		32-0051216				Hideaway Properties Corp.	...CA ...	...OTH ...	Nationwide Realty Investors, Ltd.	Ownership		Nationwide Mutual Insurance Company	1

STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	*
...0140 ...	Nationwide		31-0871532				Insurance Intermediaries, Inc.	..OH.....	JA.....	Nationwide Mutual Insurance Company	Ownership.....		Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide		31-1486309				Jerome Village Company, LLC	..OH.....	NIA.....	Nationwide Realty Investors, Ltd.	Ownership.....		Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide		31-1486309				Jerome Village Master Property Owners Association	..OH.....	NIA.....	Jerome Village Company, LLC	Ownership.....		Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide		31-1486309				Jerome Village Residential Property Owners Association, Inc.	..OH.....	NIA.....	Jerome Village Company, LLC	Ownership.....		Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide						Leaguers Investment Fund LLC	..DE.....	OTH.....	Nationwide Mutual Insurance Company	Other.....		Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide		56-3789189				Life REO Holdings, LLC	..OH.....	NIA.....	Nationwide Life Insurance Company	Ownership.....		Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide		56-3789187				Life REO Holdings, LLC	..OH.....	NIA.....	Nationwide Life Insurance Company	Ownership.....		Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide		74-1395229				Lone Star General Agency, Inc.	..TX.....	JA.....	Nationwide Mutual Insurance Company	Ownership.....		Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide						Match School Investment Fund, LLC	..DE.....	OTH.....	Nationwide Mutual Insurance Company	Ownership.....		Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide		31-1486309				Maxtown Communities, LLC	..DE.....	NIA.....	NRI Communities, Ltd.	Ownership.....		Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide		31-1486309				Maxtown Retail, LLC	..OH.....	NIA.....	NRI Communities, Ltd.	Ownership.....		Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide	..11991	38-0865250				National Casualty Company	..WI.....	JA.....	Nationwide Mutual Insurance Company	Ownership.....		Nationwide Mutual Insurance Company .....	.....
							National Casualty Company of America, Ltd.	..GB.....	JA.....	National Casualty Company	Ownership.....		Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide		42-1154244				Nationwide Advantage Mortgage Company	..IA.....	NIA.....	AMCO Insurance Company	Ownership.....		Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide		42-1154244				Nationwide Advantage Mortgage Company	..IA.....	NIA.....	ALLIED Property & Casualty Insurance Company	Ownership.....		Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide		42-1154244				Nationwide Advantage Mortgage Company	..IA.....	NIA.....	Depositors Insurance Company	Ownership.....		Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide	..26093	48-0470690				Nationwide Affinity Insurance Company of America	..OH.....	JA.....	Nationwide Mutual Insurance Company	Ownership.....		Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide	..28223	42-1015537				Nationwide Agribusiness Insurance Company	..IA.....	JA.....	Nationwide Mutual Insurance Company	Ownership.....		Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide		20-5976272				Nationwide Alternative Investments, LLC	..OH.....	NIA.....	Nationwide Mutual Insurance Company	Ownership.....		Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide		31-1578869				Nationwide Arena, LLC	..OH.....	NIA.....	Nationwide Realty Investors, LLC	Ownership.....		Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide		20-8670712				Nationwide Asset Management, LLC	..OH.....	NIA.....	Nationwide Mutual Insurance Company	Ownership.....		Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide		20-8670712				Nationwide Asset Management, LLC	..OH.....	DS.....	Nationwide Mutual Insurance Company	Ownership.....		Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide	..10723	95-0639970				Nationwide Assurance Company	..WI.....	JA.....	Nationwide Mutual Insurance Company	Ownership.....		Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide		31-1592130	2729677			Nationwide Bank	..FED.....	OTH.....	Nationwide Financial Services, Inc.	Ownership.....		Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide		52-1776258				Nationwide Better Health (Ohio), LLC	..OH.....	NIA.....	Nationwide Better Health Holding Company, LLC	Ownership.....		Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide		11-3766032				Nationwide Better Health Holding Company, LLC	..OH.....	NIA.....	Nationwide Corporation	Ownership.....		Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide		11-3766032				Nationwide Better Health Holding Company, LLC	..OH.....	NIA.....	Nationwide Mutual Fire Insurance Company	Ownership.....		Nationwide Mutual Insurance Company .....	.....

STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	*
...0140 ...	Nationwide		31-1036287				Nationwide Cash Management Company	...OH...	...NIA...	Nationwide Mutual Insurance Company	Ownership.....		Nationwide Mutual Insurance Company	.....
...0140 ...	Nationwide		31-1752320				Nationwide Community Development Corporation, LLC	...OH...	...NIA...	Nationwide Life Insurance Company	Ownership.....		Nationwide Mutual Insurance Company	.....
...0140 ...	Nationwide		31-1752320				Nationwide Community Development Corporation, LLC	...OH...	...NIA...	Nationwide Indemnity Company	Ownership.....		Nationwide Mutual Insurance Company	.....
...0140 ...	Nationwide		31-1752320				Nationwide Community Development Corporation, LLC	...OH...	...NIA...	Nationwide Life Insurance Company,	Ownership.....		Nationwide Mutual Insurance Company	.....
...0140 ...	Nationwide		31-1752320				Nationwide Community Development Corporation, LLC	...OH...	...NIA...	Nationwide Indemnity Company	Ownership.....		Nationwide Mutual Insurance Company	.....
...0140 ...	Nationwide		31-4416546				Nationwide Corporation	...OH...	...NIA...	Nationwide Mutual Insurance Company	Ownership.....		Nationwide Mutual Insurance Company	.....
...0140 ...	Nationwide		31-4416546				Nationwide Corporation	...OH...	...NIA...	Nationwide Mutual Fire Insurance Company	Ownership.....		Nationwide Mutual Insurance Company	.....
...0140 ...	Nationwide		04-3679407				Nationwide Emerging Managers, LLC	...DE...	...NIA...	Nationwide SA Capital Trust	Ownership.....		Nationwide Mutual Insurance Company	.....
...0140 ...	Nationwide		05-0630007				Nationwide Exclusive Agent Risk Purchasing Group, LLC	...OH...	...NIA...	Insurance Intermediaries, Inc.	Ownership.....		Nationwide Mutual Insurance Company	.....
...0140 ...	Nationwide		31-1667326				Nationwide Financial Assignment Company	...OH...	...NIA...	Nationwide Life Insurance Company	Ownership.....		Nationwide Mutual Insurance Company	.....
...0140 ...	Nationwide		23-2412039				Nationwide Financial General Agency, Inc.	...PA...	...NIA...	NFS Distributors, Inc.	Ownership.....		Nationwide Mutual Insurance Company	.....
...0140 ...	Nationwide		31-1316276				Nationwide Financial Institution Distributors Agency, Inc.	...DE...	...NIA...	NFS Distributors, Inc.	Ownership.....		Nationwide Mutual Insurance Company	.....
...0140 ...	Nationwide		31-6554353				Nationwide Financial Services Capital Trust	...DE...	...NIA...	Nationwide Financial Services, Inc.	Ownership.....		Nationwide Mutual Insurance Company	.....
...0140 ...	Nationwide		31-1486870				Nationwide Financial Services, Inc.	...DE...	...UDP...	Nationwide Corporation	Ownership.....		Nationwide Mutual Insurance Company	.....
...0140 ...	Nationwide		80-0081970				Nationwide Financial Structured Products, LLC	...OH...	...NIA...	Nationwide Financial Services, Inc.	Ownership.....		Nationwide Mutual Insurance Company	.....
...0140 ...	Nationwide		52-6969857				Nationwide Fund Advisors	...DE...	...NIA...	Nationwide Financial Services, Inc.	Ownership.....		Nationwide Mutual Insurance Company	.....
...0140 ...	Nationwide		31-1748721				Nationwide Fund Distributors LLC	...DE...	...NIA...	NFS Distributors, Inc.	Ownership.....		Nationwide Mutual Insurance Company	.....
...0140 ...	Nationwide		31-0900518				Nationwide Fund Management LLC	...DE...	...NIA...	NFS Distributors, Inc.	Ownership.....		Nationwide Mutual Insurance Company	.....
...0140 ...	Nationwide	...23760	31-4425763				Nationwide General Insurance Company	...OH...	...JA...	Nationwide Mutual Insurance Company	Ownership.....		Nationwide Mutual Insurance Company	.....
...0140 ...	Nationwide		31-1570938				Nationwide Global Holdings, Inc.	...OH...	...NIA...	Nationwide Corporation	Ownership.....		Nationwide Mutual Insurance Company	.....
...0140 ...	Nationwide		04-3732385				Nationwide Global Ventures, Inc.	...DE...	...NIA...	Nationwide Asset Management Holdings, Inc.	Ownership.....		Nationwide Mutual Insurance Company	.....
...0140 ...	Nationwide		31-1399201				Nationwide Indemnity Company	...OH...	...JA...	Nationwide Mutual Insurance Company	Ownership.....		Nationwide Mutual Insurance Company	.....
...0140 ...	Nationwide	...25453	95-2130882				Nationwide Insurance Company of America	...WI...	...JA...	ALLIED Group, Inc.	Ownership.....		Nationwide Mutual Insurance Company	.....
...0140 ...	Nationwide	...10948	31-1613686				Nationwide Insurance Company of Florida	...OH...	...JA...	Nationwide Mutual Insurance Company	Ownership.....		Nationwide Mutual Insurance Company	.....
...0140 ...	Nationwide		31-6022301				Nationwide Insurance Foundation	...OH...	...OTH...	Other non-Nationwide	n/a		Other non-Nationwide	.....
...0140 ...	Nationwide		41-2206199				Nationwide Investment Advisors, LLC	...OH...	...NIA...	Nationwide Life Insurance Company	Ownership.....		Nationwide Mutual Insurance Company	.....
...0140 ...	Nationwide		73-0988442				Nationwide Investment Services Corporation	...OK...	...NIA...	Nationwide Life Insurance Company	Ownership.....		Nationwide Mutual Insurance Company	.....
...0140 ...	Nationwide	...92657	31-1000740				Nationwide Life and Annuity Insurance Company	...OH...	...JA...	Nationwide Life Insurance Company	Ownership.....		Nationwide Mutual Insurance Company	.....

STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Perce-ntage	Ultimate Controlling Entity(ies)/Person(s)	*
...0140 ...	Nationwide	...66869 ...	31-4156830 .....	.....	.....	.....	Nationwide Life Insurance Company	...OH.....	.....	Nationwide Financial Services, Inc.	Ownership.....	.....	Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide .....	.....	13-4212969 .....	.....	.....	.....	Nationwide Life Tax Credit Partners 2002-A, LLC	...OH.....	NIA.....	Nationwide Life Insurance Company	Other.....	.....	Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide .....	.....	01-0749754 .....	.....	.....	.....	Nationwide Life Tax Credit Partners 2002-B, LLC	...OH.....	NIA.....	Nationwide Life Insurance Company	Other.....	.....	Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide .....	.....	03-0498148 .....	.....	.....	.....	Nationwide Life Tax Credit Partners 2002-C, LLC	...OH.....	NIA.....	Nationwide Life Insurance Company	Other.....	.....	Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide .....	.....	54-2113175 .....	.....	.....	.....	Nationwide Life Tax Credit Partners 2003-A, LLC	...OH.....	NIA.....	Nationwide Life Insurance Company	Other.....	.....	Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide .....	.....	58-2672725 .....	.....	.....	.....	Nationwide Life Tax Credit Partners 2003-B, LLC	...OH.....	NIA.....	Nationwide Life Insurance Company	Other.....	.....	Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide .....	.....	20-0357951 .....	.....	.....	.....	Nationwide Life Tax Credit Partners 2003-C, LLC	...OH.....	NIA.....	Nationwide Life Insurance Company	Other.....	.....	Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide .....	.....	20-0382144 .....	.....	.....	.....	Nationwide Life Tax Credit Partners 2004-A, LLC	...OH.....	NIA.....	Nationwide Life Insurance Company	Other.....	.....	Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide .....	.....	20-0745944 .....	.....	.....	.....	Nationwide Life Tax Credit Partners 2004-B, LLC	...OH.....	NIA.....	Nationwide Life Insurance Company	Other.....	.....	Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide .....	.....	20-0745965 .....	.....	.....	.....	Nationwide Life Tax Credit Partners 2004-C, LLC	...OH.....	NIA.....	Nationwide Life Insurance Company	Other.....	.....	Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide .....	.....	20-1128408 .....	.....	.....	.....	Nationwide Life Tax Credit Partners 2004-D, LLC	...OH.....	NIA.....	Nationwide Life Insurance Company	Other.....	.....	Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide .....	.....	20-1128472 .....	.....	.....	.....	Nationwide Life Tax Credit Partners 2004-E, LLC	...OH.....	NIA.....	Nationwide Life Insurance Company	Other.....	.....	Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide .....	.....	20-1918935 .....	.....	.....	.....	Nationwide Life Tax Credit Partners 2004-F, LLC	...OH.....	NIA.....	Nationwide Life Insurance Company	Other.....	.....	Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide .....	.....	20-2303694 .....	.....	.....	.....	Nationwide Life Tax Credit Partners 2005-A, LLC	...OH.....	NIA.....	Nationwide Life Insurance Company	Other.....	.....	Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide .....	.....	20-2303602 .....	.....	.....	.....	Nationwide Life Tax Credit Partners 2005-B, LLC	...OH.....	NIA.....	Nationwide Life Insurance Company	Other.....	.....	Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide .....	.....	20-2450960 .....	.....	.....	.....	Nationwide Life Tax Credit Partners 2005-C, LLC	...OH.....	NIA.....	Nationwide Life Insurance Company	Other.....	.....	Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide .....	.....	20-2451052 .....	.....	.....	.....	Nationwide Life Tax Credit Partners 2005-D, LLC	...OH.....	NIA.....	Nationwide Life Insurance Company	Other.....	.....	Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide .....	.....	20-2774223 .....	.....	.....	.....	Nationwide Life Tax Credit Partners 2005-E, LLC	...OH.....	NIA.....	Nationwide Life Insurance Company	Other.....	.....	Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide .....	.....	21-1288836 .....	.....	.....	.....	Nationwide Life Tax Credit Partners 2007-A, LLC	...OH.....	NIA.....	Nationwide Life Insurance Company	Other.....	.....	Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide .....	.....	26-3427373 .....	.....	.....	.....	Nationwide Life Tax Credit Partners 2009-A, LLC	...OH.....	NIA.....	Nationwide Life Insurance Company	Other.....	.....	Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide .....	.....	26-3427435 .....	.....	.....	.....	Nationwide Life Tax Credit Partners 2009-B, LLC	...OH.....	NIA.....	Nationwide Life Insurance Company	Other.....	.....	Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide .....	.....	26-3427479 .....	.....	.....	.....	Nationwide Life Tax Credit Partners 2009-C, LLC	...OH.....	NIA.....	Nationwide Life Insurance Company	Other.....	.....	Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide .....	.....	26-3427525 .....	.....	.....	.....	Nationwide Life Tax Credit Partners 2009-D, LLC	...OH.....	NIA.....	Nationwide Life Insurance Company	Other.....	.....	Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide .....	.....	26-4737055 .....	.....	.....	.....	Nationwide Life Tax Credit Partners 2009-E, LLC	...OH.....	NIA.....	Nationwide Life Insurance Company	Other.....	.....	Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide		26-4737157				Nationwide Life Tax Credit Partners 2009-F, LLC	...OH.....	NIA.....	Nationwide Life Insurance Company	Other.....		Nationwide Mutual Insurance Company	

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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...0140 ...	Nationwide		27-1362364				Nationwide Life Tax Credit Partners 2009-I, LLC	OH	NIA	Nationwide Life Insurance Company	Other.....		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide						Nationwide Life Tax Credit Partners No. 1, LLC	OH	NIA	Nationwide Life Insurance Company	Other.....		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide	42110	75-1780981				Nationwide Lloyds	TX	JA	n/a	contract		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		75-3191025				Nationwide Mutual Capital I, LLC	DE	NIA	Nationwide Mutual Capital, LLC	Ownership.....		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide						Nationwide Mutual Capital, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership.....		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide	23779	82-0549218				Nationwide Mutual Fire Insurance Company	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	
...0140 ...	Nationwide	23787	31-4177100				Nationwide Mutual Insurance Company	OH	UIP	Other non-Nationwide	n/a		Other non-Nationwide	
...0140 ...	Nationwide		34-2012765				Nationwide Private Equity Fund, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership.....		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		34-2012765				Nationwide Private Equity Fund, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership.....		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide	37877	31-0970750				Nationwide Property and Casualty Insurance Company	OH	JA	Nationwide Mutual Insurance Company	Ownership.....		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		01-0852763				Nationwide Property Protection Services, LLC	OH	NIA	Nationwide Services Company, LLC	Ownership.....		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		31-1486309				Nationwide Realty Investors, Ltd.	OH	NIA	Nationwide Mutual Insurance Company	Ownership.....		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		31-1486309				Nationwide Realty Investors, Ltd.	OH	NIA	Nationwide Indemnity Company	Ownership.....		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		31-1486309				Nationwide Realty Management, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership.....		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		04-3833929				Nationwide Realty Management, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership.....		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide						Nationwide Realty Services, Ltd.	OH	NIA	Nationwide Mutual Insurance Company	Ownership.....		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		06-0987812				Nationwide Retirement Solutions Insurance Agency, Inc.	MA	JA	Nationwide Retirement Solutions, Inc.	Ownership.....		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		73-0948330				Nationwide Retirement Solutions, Inc.	DE	NIA	NFS Distributors, Inc.	Ownership.....		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		86-0924069				Nationwide Retirement Solutions, Inc. of Arizona	AZ	NIA	Nationwide Retirement Solutions, Inc.	Ownership.....		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		31-1331479				Nationwide Retirement Solutions, Inc. of Ohio	OH	NIA	Nationwide Retirement Solutions, Inc.	contract		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		74-2200854				Nationwide Retirement Solutions, Inc. of Texas	TX	NIA	Nationwide Retirement Solutions, Inc.	contract		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		52-6969856				Nationwide SA Capital Trust	DE	NIA	NWD Investment Management, Inc. ...	Ownership.....		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		42-1373380				Nationwide Sales Solutions, Inc.	JA	NIA	ALLIED Group, Inc.	Ownership.....		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		36-2434406				Nationwide Securities, LLC	OH	NIA	NFS Distributors, Inc.	Ownership.....		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		31-4177100				Nationwide Services Company, LLC	OH	NIA	Nationwide Mutual Insurance Company	Ownership.....		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		27-0743545				Nationwide Tax Credit Partners 2009-G, LLC	OH	NIA	Nationwide Mutual Insurance Company	Other.....		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		27-0768791				Nationwide Tax Credit Partners 2009-H, LLC	OH	NIA	Nationwide Mutual Insurance Company	Other.....		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide		11-3651828				ND La Quinta Partners, LLC	DE	NIA	Nationwide Realty Investors, Ltd.	Ownership.....		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide						Newhouse Capital Partners II, LLC	DE	NIA	Nationwide Global Ventures, Inc. ...	Ownership.....		Nationwide Mutual Insurance Company	
...0140 ...	Nationwide						Newhouse Capital Partners II, LLC	DE	NIA	Nationwide Global Ventures, Inc.	Ownership.....		Nationwide Mutual Insurance Company	

STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	*
...0140 ...	Nationwide						Newhouse Capital Partners, LLC	DE	NIA	NWD Investment Management, Inc. ...	Ownership.....		Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide						Newhouse Capital Partners, LLC	DE	NIA	Nationwide Mutual Insurance Company	Ownership.....		Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide						Newhouse Capital Partners, LLC	DE	NIA	Nationwide Mutual Fire Insurance Company	Ownership.....		Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide		31-1630871				NFS Distributors, Inc.	DE	NIA	Nationwide Financial Services, Inc.	Ownership.....		Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide		14-1892640				NHT XII Tax Credit Fund, LLC	DC	NIA	Nationwide Life Insurance Company	Ownership.....		Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide		14-1892640				NHT XII Tax Credit Fund, LLC	DC	NIA	Nationwide Assurance Company	Ownership.....		Nationwide Mutual Insurance Company	1
...0140 ...	Nationwide		14-1892640				NHT XII Tax Credit Fund, LLC	DC	NIA	Nationwide Mutual Insurance Company	Ownership.....		Nationwide Mutual Insurance Company	1
...0140 ...	Nationwide		26-0351004				North Bank Condominium Home Owners Association	OH	OTH	Other non-Nationwide	Ownership.....		Other non-Nationwide	1
...0140 ...	Nationwide		20-4939866				North of Third, LLC	OH	NIA	n/a			Other non-Nationwide .....	.....
...0140 ...	Nationwide		26-4083207				Northstar Commercial Development, LLC	OH	NIA	NRI Equity Land Investments, LLC			Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide		26-4083354				Northstar Residential Developments, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership.....		Nationwide Mutual Insurance Company	1
...0140 ...	Nationwide		31-1486309				NRI 12325 Copper Way, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership.....		Nationwide Mutual Insurance Company	1
...0140 ...	Nationwide		31-1486309				NRI 220 Schrock, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership.....		Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide		31-1486309				NRI Arena, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership.....		Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide		31-1486309				NRI Brookside, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership.....		Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide		31-1486309				NRI Builders, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership.....		Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide		31-1486309				NRI Communities, Ltd.	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership.....		Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide		31-1486309				NRI Communities/Charlotte, LLC	OH	NIA	NRI Communities, Ltd.	Ownership.....		Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide		31-1486309				NRI Communities/Harris Blvd., LLC	OH	NIA	NRI Communities, Ltd.	Ownership.....		Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide		31-1486309				NRI Cramer Creek, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership.....		Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide		20-4939866				NRI Equity Land Investments, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership.....		Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide						NRI Equity Tampa, LLC	OH	OTH	Nationwide Realty Investors, Ltd.	Ownership.....		Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide		31-1486309				NRI Maxtown, LLC	OH	OTH	Nationwide Realty Investors, Ltd.	Ownership.....		Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide		30-4939866				NRI Office Ventures, Ltd	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership.....		Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide		31-1486309				NRI Telecom, LLC	OH	NIA	NWD Investments, LLC	Ownership.....		Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide		45-3123274				NTCIF-2011 Georgia State Investor, LLC	OH	NIA	Nationwide Property and Casualty Company	Ownership.....		Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide		90-0729552				NTCIF-2011, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership.....		Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide		27-4700627				NTCP 2011-A, LLC	OH	NIA	Nationwide Life Insurance Company	Ownership.....		Nationwide Mutual Insurance Company .....	.....
...0140 ...	Nationwide		27-2076516				NW-2100 Latham, LLC	DE	NIA	NW-REI, LLC	Ownership.....		Nationwide Mutual Insurance Company .....	.....

STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	*
0140	Nationwide		36-4702264				NW-Arvada, LLC	OH	NIA	NW-REI, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		45-2724980				NW-Cameron, LLC	OH	NIA	NW-REI, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		26-0901660				NW-CNC Coppel, LLC			Nationwide Mutual Insurance			Nationwide Mutual Insurance Company	
0140	Nationwide		27-4431267				NW-Collection, LLC	DE	NIA	NW-REI, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		27-2764819				NW-Commerce Center, LLC	DE	NIA	NW REI, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide						NW-Corvallis, LLC	OH	NIA	NW-REI, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283				NWD 205 Vine, LLC	OH	NIA	NWD Investments, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283				NWD 225 Nationwide, LLC	OH	NIA	NWD Investments, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283				NWD 230 West, LLC	OH	NIA	NWD Investments, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283				NWD 265 Neil, LLC	OH	NIA	NWD Investments, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283				NWD 275 Marconi, LLC	OH	NIA	NWD Investments, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283				NWD 295 McConnell, LLC	OH	NIA	NWD Investments, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283				NWD 300 Neil, LLC	OH	NIA	NWD Investments, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283				NWD 300 Spring, LLC	OH	NIA	NWD Investments, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283				NWD 355 McConnell, LLC	OH	NIA	NWD Investments, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283				NWD 425 Nationwide, LLC	OH	NIA	NWD Investments, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283				NWD 500 Nationwide, LLC	OH	NIA	NWD Investments, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283				NWD Arena Crossing, LLC	OH	NIA	NWD Investments, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283				NWD Arena District I, LLC	OH	NIA	NWD Investments, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283				NWD Arena District II, LLC	OH	NIA	NWD Investments, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283				NWD Arena District MM, LLC	OH	NIA	NWD Investments, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283				NWD Arena District PW, LLC	OH	NIA	NWD Investments, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283				NWD Arena District V, LLC	OH	NIA	NWD Investments, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		04-3679396				NWD Asset Management Holdings, Inc.	DE	NIA	Nationwide SA Capital Trust	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283				NWD Athletic Club, LLC	OH	NIA	NWD Investments, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		31-1636299				NWD Investment Management, Inc.	DE	NIA	NWD Management & Research Trust	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		31-1580283				NWD Investments, LLC			Nationwide Realty Investors, Ltd.			Nationwide Mutual Insurance Company	
0140	Nationwide		25-6711069				NWD Management & Research Trust	DE	NIA	Nationwide Corporation	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		90-0732898				NW-Dulles, LLC	OH	NIA	NW-REI, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		27-1711211				NW-Foxwood Place, LLC	DE	NIA	NW-REI, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		45-2647960				NW-Grapevine, LLC	OH	NIA	NW-REI, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		27-4750498				NW-Harvard Row, LLC	OH	NIA	NW-REI, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		26-3336778				NW-Highland Park, LLC	DE	NIA	NW-REI, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		27-4749640				NW-Kohls Market, LLC	OH	NIA	NW-REI, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		45-4630497				NW-Mueller II, LLC	OH	NIA	NW-REI, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		27-4749848				NW-Northridge, LLC	OH	NIA	NW-REI, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		26-1903919				NW-REI, LLC			Nationwide Mutual Insurance			Nationwide Mutual Insurance Company	
0140	Nationwide		27-4387647				NW-Ross Hall, LLC	DE	NIA	NW-REI, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		45-4439608				NW-Sanibel Beach Place, LLC	OH	NIA	NW-REI, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide						NW-Southline, LLC	OH	NIA	NW-REI, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		27-4749587				NW-Taylor Farmer Jack, LLC	OH	NIA	NW-REI, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		27-4387563				NW-University, LLC	DE	NIA	NW-REI, LLC	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		31-0947092				OCH Company, LLC			Nationwide Realty Investors, Ltd.			Nationwide Mutual Insurance Company	
0140	Nationwide		31-0947092				Ohio Center Hotel Company, Ltd.	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		26-0263012				Old Track Street Owners Association	OH	OTH	Other non-Nationwide	n/a		Other non-Nationwide	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Perce-ntage	Ultimate Controlling Entity(ies)/Person(s)	*
0140	Nationwide	13999	27-1712056				Olentangy Reinsurance, LLC	VT	JA	Nationwide Life and Annuity Insurance Company	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide						OYS Fund, LLC	DE	OTH	Nationwide Mutual Insurance Company	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide						Park 288 Industrial, LLC	TX	OTH	Nationwide Mutual Insurance Company	Investor member / no control		other non-Nationwide	
0140	Nationwide		39-1805904				Pension Associates, Inc.	WI	NIA	Nationwide Financial Services, Inc.	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309				Perimeter A, Ltd	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309				Pine Communities, LLC	DE	NIA	NRI Communities, Ltd.	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		31-1677602				Pizzuti Properties, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309				Polaris A, Ltd.	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		39-1907217				Premier Agency, Inc.	JA	NIA	ALLIED Group, Inc.	Ownership		Nationwide Mutual Insurance Company	
4664	Pure	12873	20-8287105				Privilege Underwriters Reciprocal Exchange	FL	JA	Other non-Nationwide	n/a		Other non-Nationwide	
4664	Pure						Privilege Underwriters, Inc.	FL	JA	Other non-Nationwide	n/a		Other non-Nationwide	
4664	Pure	13204	26-3109178				Pure Insurance Company	FL	JA	Other non-Nationwide	n/a		Other non-Nationwide	
4664	Pure						Pure Risk Management, LLC	FL	JA	Other non-Nationwide	n/a		Other non-Nationwide	
0140	Nationwide		75-2938844				Registered Investment Advisors Services, Inc.	TX	NIA	Nationwide Financial Services, Inc.	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		82-0549218				Retention Alternatives, Ltd.	Bermuda	JA	Nationwide Mutual Fire Insurance Company	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		22-3655264				Riverview International Group, Inc.	DE	NIA	NWD Management & Research Trust	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide						Riverview Multi Series Fund, LL - Class Event	DE	OTH	Nationwide Mutual Insurance Company	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide						Riverview Multi Series Fund, LL - Class N	DE	OTH	Nationwide Mutual Insurance Company	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide						Riverview Polyphony Fund, LLC	DE	OTH	Nationwide Mutual Insurance Company	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide	15580	31-1117969				Scottsdale Indemnity Company	OH	JA	Nationwide Mutual Insurance Company	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide	41297	31-1024978				Scottsdale Insurance Company	OH	JA	Nationwide Mutual Insurance Company	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide	10672	86-0835870				Scottsdale Surplus Lines Insurance Company	AZ	JA	Scottsdale Insurance Company	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309				South Pittsburgh, LLC	OH	NIA	NRI Communities, Ltd.	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		31-1486309				Streets of Toringdon, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide						The Association for Theater Based Community Development, LLC		OTH	Nationwide Mutual Insurance Company	Limited partner /no control		other non-Nationwide	
0140	Nationwide		91-2158214				The Hideaway Club	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	
0140	Nationwide		86-1094799				The Hideaway Owners Association	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	
0140	Nationwide		20-3541511				The Madison Club	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	
0140	Nationwide		20-3541507				The Madison Club Owners Association	CA	OTH	Other non-Nationwide	n/a		Other non-Nationwide	
0140	Nationwide		31-1610040				The Waterfront Partners, LLC	OH	NIA	Nationwide Realty Investors, Ltd.	Ownership		Nationwide Mutual Insurance Company	
0140	Nationwide		52-2031677				THI Holdings (Delaware), Inc.	DE	NIA	Nationwide Mutual Insurance Company	Ownership		Nationwide Mutual Insurance Company	1

STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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...0140 ...	Nationwide		74-2825853				Titan Auto Insurance of New Mexico, Inc.	..NM.....	..JA.....	Whitehall Holdings, Inc.	Ownership.....		Nationwide Mutual Insurance Company .	
...0140 ...	Nationwide	13242	74-2286759				Titan Indemnity Company	..TX.....	..JA.....	THI Holdings (Delaware), Inc.	Ownership.....		Nationwide Mutual Insurance Company .	
...0140 ...	Nationwide	36269	86-0619597				Titan Insurance Company	..MI.....	..JA.....	Titan Indemnity Company	Ownership.....		Nationwide Mutual Insurance Company .	
...0140 ...	Nationwide		75-1284530				Titan Insurance Services, Inc.	..TX.....	..NIA.....	Whitehall Holdings, Inc.	Ownership.....		Nationwide Mutual Insurance Company .	
...0140 ...	Nationwide		33-0160222				V.P.I. Services, Inc.	..CA.....	..JA.....	Veterinary Pet Insurance Company .	Ownership.....		Nationwide Mutual Insurance Company .	
...0140 ...	Nationwide	42285	95-3750113				Veterinary Pet Insurance Company	..CA.....	..JA.....	Scottsdale Insurance Company	Ownership.....		Nationwide Mutual Insurance Company .	
...0140 ...	Nationwide	10644	34-1785903				Victoria Automobile Insurance Company			Victoria Fire & Casulaty			Nationwide Mutual Insurance Company .	
...0140 ...	Nationwide	42889	34-1394913				Victoria Fire & Casualty Company	..IN.....	..JA.....	Insurance Company	Ownership.....		Nationwide Mutual Insurance Company .	
...0140 ...	Nationwide	10778	34-1842604				Victoria National Insurance Company ..	..OH.....	..JA.....	THI Holdings (Delaware), Inc.	Ownership.....		Nationwide Mutual Insurance Company .	
...0140 ...	Nationwide							..OH.....	..JA.....	Victoria Fire & Casulaty	Ownership.....		Nationwide Mutual Insurance Company .	
...0140 ...	Nationwide	10105	34-1777972				Victoria Select Insurance Company	..OH.....	..JA.....	Insurance Company	Ownership.....		Nationwide Mutual Insurance Company .	
...0140 ...	Nationwide	10777	34-1842602				Victoria Specialty Insurance Company			Victoria Fire & Casulaty	Ownership.....		Nationwide Mutual Insurance Company .	
...0140 ...	Nationwide		31-1682140				Waterfront Apartments, LLC	..OH.....	..JA.....	Insurance Company	Ownership.....		Nationwide Mutual Insurance Company .	
...0140 ...	Nationwide	37150	86-0561941				Western Heritage Insurance Company ..	..AZ.....	..JA.....	NRI Communities, Ltd.	Ownership.....		Nationwide Mutual Insurance Company .	
...0140 ...	Nationwide						Westport Capital Partners II			Scottsdale Insurance Company	Ownership.....		Nationwide Mutual Insurance Company .	
...0140 ...	Nationwide		74-2767942				Whitehall Holdings, Inc.	..CT.....	..OTH.....	Nationwide Mutual Insurance	Investor member / no control		other non-Nationwide	
...0140 ...	Nationwide		59-3471667				Whitehall Holdings, Inc.	..TX.....	..NIA.....	Benefit Master Trust	Ownership.....		Nationwide Mutual Insurance Company .	
...0140 ...	Nationwide		31-1486309				WI of Florida, Inc.	..FL.....	..NIA.....	THI Holdings (Delaware), Inc.	Ownership.....		Nationwide Mutual Insurance Company .	
...0140 ...	Nationwide		31-1486309				Yacht Club Communities II, LLC	..OH.....	..NIA.....	Whitehall Holdings, Inc.	Ownership.....		Nationwide Mutual Insurance Company .	
...0140 ...	Nationwide		31-1486309				Yacht Club Communities, LLC	..DE.....	..NIA.....	NRI Communities, Ltd.	Ownership.....		Nationwide Mutual Insurance Company .	
...0140 ...	Nationwide						Zais Zephyr A4, LLC	..DE.....	..OTH.....	NRI Communities, Ltd.	Ownership.....		Nationwide Mutual Insurance Company .	
										Nationwide Life Insurance Company	limited member / no control		other non-Nationwide	

Asterisk	Explanation
1	For the purposes of this schedule, Nationwide presumed control of these entities because they are owned by at least 10% and are not wholly-owned by a Nationwide entity.
2	Other ownership indicates a non-ownership circumstance by a Nationwide entity.

STATEMENT AS OF MARCH 31, 2012 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.

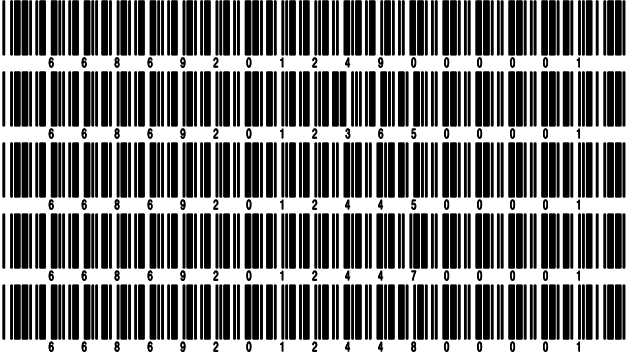
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required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

Explanation:

1.
2.
3.
5.
6.

Bar Code:

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



STATEMENT AS OF MARCH 31, 2012 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	77,646,410	75,566,315	2,080,095	1,980,362
2597. Summary of remaining write-ins for Line 25 from overflow page	77,646,410	75,566,315	2,080,095	1,980,362

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504. Reserve for Litigation		23,045,598	5,862,254
2505. Reserve for Rate Stabilizations		27,317,231	26,438,434
2597. Summary of remaining write-ins for Line 25 from overflow page		50,362,829	32,300,688

SCHEDULE A - VERIFICATION

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	5,151,469,853	5,444,990,099
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	169,925,000	680,290,423
2.2 Additional investment made after acquisition	326,858	4,243,235
3. Capitalized deferred interest and other		
4. Accrual of discount	9,489	121,809
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	48,460	2,570,716
7. Deduct amounts received on disposals	213,232,906	959,090,555
8. Deduct amortization of premium and mortgage interest points and commitment fees	77	
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized	(622,451)	21,655,874
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	5,109,169,128	5,151,469,853
12. Total valuation allowance	(26,043,310)	(29,283,361)
13. Subtotal (Line 11 plus Line 12)	5,083,125,818	5,122,186,492
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	5,083,125,818	5,122,186,492

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	210,650,904	196,575,915
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	2,250,502	39,103
2.2 Additional investment made after acquisition	20,865,400	45,419,133
3. Capitalized deferred interest and other	1,023,707	(229,194)
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	(432,223)	3,964,626
6. Total gain (loss) on disposals		
7. Deduct amounts received on disposals	12,890	6,219,507
8. Deduct amortization of premium and depreciation	7,580,679	27,283,655
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)	226,764,721	210,650,904
12. Deduct total nonadmitted amounts	140,784	140,784
13. Statement value at end of current period (Line 11 minus Line 12)	226,623,937	210,510,120

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	22,996,977,423	21,697,156,538
2. Cost of bonds and stocks acquired	624,077,639	4,700,147,846
3. Accrual of discount	17,245,312	94,033,065
4. Unrealized valuation increase (decrease)	1,853,383	(88,852,307)
5. Total gain (loss) on disposals	9,452,962	12,455,698
6. Deduct consideration for bonds and stocks disposed of	806,187,449	3,305,009,321
7. Deduct amortization of premium	15,547,231	66,617,475
8. Total foreign exchange change in book/adjusted carrying value	4,265,538	(7,983,838)
9. Deduct current year's other than temporary impairment recognized	1,305,459	38,352,783
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	22,830,832,118	22,996,977,423
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	22,830,832,118	22,996,977,423

STATEMENT AS OF MARCH 31, 2012 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)	12,881,016,147	212,273,598	415,431,067	(96,828,717)	12,581,029,961			12,881,016,147
2. Class 2 (a)	7,918,905,157	351,719,373	264,574,742	96,493,866	8,102,543,654			7,918,905,157
3. Class 3 (a)	1,065,754,915	35,439,776	68,212,756	172,273	1,033,154,208			1,065,754,915
4. Class 4 (a)	621,213,140	6,775,317	33,602,552	8,531,244	602,917,149			621,213,140
5. Class 5 (a)	179,145,603	28,665	16,305,174	(313,282)	162,555,812			179,145,603
6. Class 6 (a)	21,819,136	17,840,909	296,037	(1,225,792)	38,138,216			21,819,136
7. Total Bonds	22,687,854,098	624,077,638	798,422,328	6,829,592	22,520,339,000			22,687,854,098
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	22,687,854,098	624,077,638	798,422,328	6,829,592	22,520,339,000			22,687,854,098

(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	814,284,660	XXX	814,284,660	25,749	

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	904,910,724	632,580,294
2. Cost of short-term investments acquired	4,208,600,473	19,892,577,997
3. Accrual of discount		
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	4,299,226,537	19,620,247,567
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)	814,284,660	904,910,724
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	814,284,660	904,910,724

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)	1,008,537,641
2.	Cost Paid/(Consideration Received) on additions	257,722,416
3.	Unrealized Valuation increase/(decrease)	(353,954,617)
4.	Total gain (loss) on termination recognized	(37,699,366)
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	(5,497,998)
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	869,108,076
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	869,108,076

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year	325,835,180
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits Footnote)	65,253,431
3.1	Change in variation margin on open contracts	1,617,547
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	(19,195,153)
3.24	Section 1, Column 16, prior year	(20,812,700)
		1,617,547
		1,617,547
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Variation margin on terminated contracts during the year	176,014,000
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	
	4.22 Amount recognized	176,014,000
		176,014,000
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)	391,088,611
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	391,088,611

SCHEDULE DB - PART C - SECTION 1

[illegible]

STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE INSURANCE COMPANY

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	13,092,661	2	13,081,358	2	13,081,358	2	13,081,358	3	13,092,661
2. Add: Opened or Acquired Transactions.....										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions.....										
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	11,305	XXX		XXX		XXX		XXX	11,305
7. Ending Inventory	3	13,081,356	2	13,081,358	2	13,081,358	2	13,081,358	3	13,081,356

STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE INSURANCE COMPANY

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.....	869,108,074
2.	Part B, Section 1, Column 14.....	(19,234,869)
3.	Total (Line 1 plus Line 2).....	849,873,205
4.	Part D, Column 5.....	2,583,108,248
5.	Part D, Column 6.....	(1,714,000,174)
6.	Total (Line 3 minus Line 4 minus Line 5).....	(19,234,869)
		Fair Value Check
7.	Part A, Section 1, Column 16.....	862,370,510
8.	Part B, Section 1, Column 13.....	
9.	Total (Line 7 plus Line 8).....	862,370,510
10.	Part D, Column 8.....	2,584,626,406
11.	Part D, Column 9.....	(1,722,255,896)
12.	Total (Line 9 minus Line 10 minus Line 11).....	
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	776,923,239
14.	Part B, Section 1, Column 19.....	45,929,275
15.	Part D, Column 11.....	776,923,239
16.	Total (Line 13 plus Line 14 minus Line 15).....	45,929,275

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 MARCH 31, 2012 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						
00-1101500	ROSEVILLE	IN			1.390		326,858	
00-1101792	LEXINGTON	KY		02/07/2012	5.150	4,600,000		6,575,000
00-1101799	MIDDLE RIVER	MD		02/02/2012	5.150	4,900,000		7,100,000
00-1101804	WILTON	CT		01/18/2012	5.000	14,250,000		20,600,000
00-1101812	PLATTEVILLE	WI		01/25/2012	5.030	5,325,000		9,700,000
00-1101816	ATLANTA	GA		03/01/2012	3.990	50,000,000		98,750,000
00-1101818	TEMPE	AZ		02/01/2012	4.050	28,000,000		45,150,000
00-1101819	HOUSTON	TX		03/29/2012	3.760	25,350,000		38,200,000
00-1101821	MALVERN	PA		03/01/2012	4.000	12,500,000		32,700,000
00-1101827	CLARKSVILLE	TN		03/08/2012	4.100	25,000,000		35,500,000
0599999. Mortgages in good standing - Commercial mortgages-all other						169,925,000	326,858	294,275,000
0899999. Total Mortgages in good standing						169,925,000	326,858	294,275,000
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						169,925,000	326,858	294,275,000

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				
00-1000692	CAPE CORAL	FL		02/07/2002	02/28/2012	2,536,901						2,496,256	2,496,256			
00-1000872	ONTARIO	CA		03/26/2002	03/28/2012	1,358,839						1,358,839	1,358,839			
00-1000873	LEXINGTON	KY		04/22/2002	02/07/2012	84,914						84,914	84,914			
00-1001055	STOCKBRIDGE	GA		09/06/2002	03/06/2012	2,117,844						2,117,844	2,117,844			
00-1100065	TUCSON	AZ		08/22/2003	02/23/2012	471,830						471,830	471,830			
00-1100515	TRAVERSE CITY	MI		05/09/2005	03/08/2012	2,545,372						2,545,372	2,545,372			
00-1100638	FARMINGTON HILLS	MI		11/03/2004	03/02/2012	2,472,762						2,472,762	2,472,762			
00-1100783	AUSTIN	TX		04/14/2005	03/30/2012	2,000,000						2,000,000	2,000,000			
00-1100890	SALT LAKE CITY	UT		01/13/2006	01/31/2012	143,562						143,562	143,562			
00-1101038	MIRAMAR	FL		03/22/2007	03/22/2012	698,747						698,747	717,571		18,824	18,824
00-1101068	SAN DIEGO	CA		02/01/2006	01/31/2012	18,700,000						18,700,000	18,700,000			
00-1101069	SAN DIEGO	CA		02/01/2006	01/31/2012	7,597,000						7,597,000	7,597,000			
00-1101121	ANN ARBOR	MI		02/28/2006	03/12/2012	23,123,252						23,123,252	23,123,252			
00-1101241	PHOENIX	AZ		09/12/2006	01/31/2012	5,881,200						5,881,200	5,881,200			
00-1101242	PHOENIX	AZ		09/12/2006	01/31/2012	4,651,800						4,651,800	4,651,800			
00-1101255	CARLSBAD	CA		12/19/2006	03/29/2012	38,231,297						38,231,297	38,231,297			
00-1101441	AUSTIN	TX		03/30/2007	03/30/2012	21,600,000						21,600,000	21,600,000			
00-1101450	TAYLORSVILLE	UT		05/01/2007	02/01/2012	2,748,872						2,748,872	2,748,872			
00-1101502	MCKINNEY	TX		06/22/2007	01/18/2012	12,375,000						12,375,000	12,375,000			
00-1101552	FT.WORTH	TX		08/30/2007	03/01/2012	16,964,264						16,964,264	16,993,900		29,636	29,636
00-6000261	STERLING HEIGHTS	MI		01/31/2002	01/04/2012	1,477,458						1,477,458	1,477,458			
00-9000129	OMAHA	NE		03/22/2002	03/01/2012	181,861						181,861	181,861			
00-9000130	OMAHA	NE		03/22/2002	03/01/2012	214,526						214,526	214,526			
00-9000131	OMAHA	NE		03/22/2002	03/01/2012	456,526						456,526	456,526			
00-9000132	OMAHA	NE		03/22/2002	03/01/2012	188,751						188,751	188,751			

STATEMENT AS OF MARCH 31, 2012 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
03-0309685	MARYSVILLE	OH		02/10/1997	02/15/2012	58,461							58,461	58,461			
03-0309841	KENT	WA		02/26/1997	03/12/2012	28,919							28,919	28,919			
03-4100013	MARLBOROUGH	MA		12/26/1996	01/10/2012	3,732,375							3,732,375	3,732,375			
0199999. Mortgages closed by repayment						172,642,333							172,601,688	172,650,148		48,460	48,460
00-1000008	VANCOUVER	WA		04/24/2000		995,249							63,894	63,894			
00-1000030	PITTSBURGH	PA		11/16/1999		5,849,746							134,065	134,065			
00-1000031	PITTSBURGH	PA		11/16/1999		2,225,114							60,093	60,093			
00-1000032	PITTSBURGH	PA		09/20/1999		3,731,226							41,640	41,640			
00-1000038	VISTA	CA		08/31/2000		3,866,161							74,834	74,834			
00-1000095	FLORENCE	KY		02/16/2000		1,087,722							6,505	6,505			
00-1000127	LOVELAND	OH		03/22/2000		129,538							85,945	85,945			
00-1000155	SOUTH GATE	CA		03/15/2000		364,761							86,674	86,674			
00-1000171	CANTON	OH		08/15/2000		1,909,440							37,766	37,766			
00-1000178	PITTSBURGH	PA		04/25/2001		855,854							41,259	41,259			
00-1000188	KEASBY	NJ		04/17/2000		4,951,777							103,071	103,071			
00-1000194	KENT	WA		05/11/2000		903,340							38,396	38,396			
00-1000198	LENEXA	KS		06/29/2000		1,978,332							136,884	136,884			
00-1000232	BONITA SPRINGS	FL		06/23/2000		4,455,013							18,867	18,867			
00-1000267	RICHMOND	VA		11/14/2000		1,533,696							87,323	87,323			
00-1000385	FLORENCE	KY		12/14/2000		839,901							5,023	5,023			
00-1000467	ROCHESTER HILLS	MI		08/15/2001		6,818,420							51,941	51,941			
00-1000517	JACKSONVILLE	FL		12/23/2002		2,804,419							8,878	8,878			
00-1000541	COLUMBUS	OH		04/30/2001		4,373,744							80,504	80,504			
00-1000556	INDIANAPOLIS	IN		04/12/2001		960,276							117,400	117,400			
00-1000566	TUCSON	AZ		05/10/2001		2,099,484							38,229	38,229			
00-1000593	KENILWORTH	NJ		08/08/2001		6,568,483							112,712	112,712			
00-1000608	DALLAS	TX		01/14/2002		3,579,086							57,970	57,970			
00-1000631	LOUISVILLE	KY		06/25/2001		4,613,989							88,587	88,587			
00-1000642	ROMEDEVILLE	IL		04/19/2002		2,769,121							44,929	44,929			
00-1000665	EDISON	NJ		07/06/2001		9,028,115							158,584	158,584			
00-1000696	FT. LAUDERDALE	FL		05/08/2002		11,344,031							98,337	98,337			
00-1000701	VILLANOVA	PA		12/17/2001		4,635,639							78,371	78,371			
00-1000714	CLOSTER	NJ		11/08/2001		2,307,989							38,647	38,647			
00-1000735	NEW CASTLE	IN		07/18/2002		2,270,704							34,441	34,441			
00-1000774	FLINT	MI		12/20/2001		7,628,765							177,908	177,908			
00-1000788	FT. PIERCE	FL		11/20/2001		1,381,539							32,354	32,354			
00-1000818	VANDERGRIFT	PA		02/22/2002		5,846,539							96,300	96,300			
00-1000819	BARBERTON	OH		12/21/2001		3,176,993							53,563	53,563			
00-1000820	PITTSBURGH	PA		12/21/2001		1,462,641							24,660	24,660			
00-1000821	LOWER BURRELL	PA		12/21/2001		1,646,322							27,756	27,756			
00-1000822	CANAL FULTON	OH		12/21/2001		904,797							15,255	15,255			
00-1000848	NEW ALBANY	OH		02/07/2002		3,428,387							56,787	56,787			
00-1000858	BROOK PARK	OH		04/09/2002		4,190,518							107,516	107,516			
00-1000859	DYER	IN		05/28/2002		803,028							7,184	7,184			
00-1000864	TUALATIN	OR		03/22/2002		1,727,291							28,172	28,172			
00-1000867	SALT LAKE CITY	UT		03/01/2002		2,613,746							43,052	43,052			
00-1000875	SCOTTSDALE	AZ		09/18/2002		1,818,394							26,553	26,553			
00-1000903	UNION CITY	CA		03/28/2002		4,102,362							106,154	106,154			
00-1000914	CINCINNATI	OH		07/01/2002		2,015,435							32,378	32,378			
00-1000926	MARIETTA	GA		12/23/2002		2,828,432							25,046	25,046			
00-1000929	CRANBERRY	PA		06/11/2002		22,486,506							189,762	189,762			
00-1000932	HARRISON TOWNSHIP	MI		05/29/2002		6,748,015							54,379	54,379			
00-1000936	VISTA	CA		04/18/2002		1,106,311							12,501	12,501			
00-1000941	SPARTANBURG	SC		05/07/2002		1,038,299							8,839	8,839			
00-1000949	STOW	OH		05/30/2002		2,814,347							44,220	44,220			
00-1000958	HOUSTON	TX		06/18/2002		2,078,834							17,649	17,649			
00-1000964	COLUMBUS	OH		10/03/2002		2,384,923							47,237	47,237			
00-1000967	SAN DIEGO	CA		07/10/2002		9,771,517							83,418	83,418			
00-1000969	NORTH BERGEN	NJ		05/31/2002		3,862,411							33,061	33,061			
00-1000970	NORTH BERGEN	NJ		05/31/2002		9,368,960							92,041	92,041			
00-1000977	OCEANSIDE	CA		06/13/2002		5,158,677							38,401	38,401			

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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
00-1000978	BURLINGTON	KY		08/15/2002		198,694							1,787		1,787		
00-1000980	HILLSBORO	OR		06/07/2002		1,973,885							19,597		19,597		
00-1000998	ATLANTA	GA		08/09/2002		17,059,071							147,137		147,137		
00-1000999	AURORA	CO		03/03/2004		8,303,867							34,924		34,924		
00-1001017	STARKVILLE	MS		07/03/2002		1,526,355							8,572		8,572		
00-1001038	ITHACA	NY		10/01/2002		5,693,047							28,745		28,745		
00-1001042	RAVENNA	OH		06/27/2002		6,405,260							100,423		100,423		
00-1001043	REDDING	CA		01/27/2003		11,461,336							104,735		104,735		
00-1001049	WAYNE	PA		10/24/2002		568,681							19,720		19,720		
00-1001053	RICHARDSON	TX		11/15/2002		2,190,320							19,688		19,688		
00-1001063	OCEOLA TOWNSHIP	MI		03/14/2003		760,470							6,672		6,672		
00-1001090	MASON	OH		12/20/2002		8,587,922							51,389		51,389		
00-1001091	FINDLAY	OH		10/18/2002		2,993,671							28,777		28,777		
00-1001105	LOGAN	UT		09/05/2002		4,786,602							44,063		44,063		
00-1001106	PLYMOUTH	MI		11/13/2002		5,591,387							51,461		51,461		
00-1001123	HILLSBOROUGH	NC		10/09/2003		4,456,690							22,071		22,071		
00-1001124	FT MYERS	FL		06/26/2003		7,847,291							45,482		45,482		
00-1001135	MADISON	WI		12/20/2002		2,944,178							16,839		16,839		
00-1001138	CHARLOTTE	NC		10/10/2002		5,283,068							28,312		28,312		
00-1001147	AMERICAN FORK	UT		11/27/2002		953,185							73,759		73,759		
00-1001148	POWAY	CA		12/26/2002		1,511,941							14,094		14,094		
00-1001152	DALLAS	TX		12/20/2002		6,861,315							51,198		51,198		
00-1001153	MONTVALE	NJ		10/29/2002		1,252,986							11,038		11,038		
00-1001155	MODESTO	CA		12/10/2002		767,181							4,771		4,771		
00-1001161	PLEASANT GROVE	UT		11/15/2002		7,818,325							72,881		72,881		
00-1001165	CHESTERFIELD	VA		11/20/2002		8,781,144							54,712		54,712		
00-1001175	VIERA	FL		02/27/2004		15,116,816							75,501		75,501		
00-1001180	LOUISVILLE	KY		05/09/2003		5,630,973							51,346		51,346		
00-1001185	RALEIGH	NC		08/06/2004		24,105,598							119,980		119,980		
00-1001200	FAIRFIELD	NJ		05/02/2003		1,849,443							16,839		16,839		
00-1001201	NORTH BRUNSWICK	NJ		05/29/2003		5,593,807							52,213		52,213		
00-1001203	NILES	IL		12/30/2002		4,929,888							29,759		29,759		
00-1001208	JACKSONVILLE	FL		12/23/2002		8,719,916							140,705		140,705		
00-1001209	AURORA	CO		12/16/2002		4,361,146							41,137		41,137		
00-1001215	EDISON	NJ		12/17/2002		12,993,772							214,411		214,411		
00-1001227	HOUSTON	TX		11/20/2002		1,025,021							49,344		49,344		
00-1001229	HOUSTON	TX		11/20/2002		780,136							39,258		39,258		
00-1001231	HOUSTON	TX		11/20/2002		1,249,293							57,606		57,606		
00-1001232	HOUSTON	TX		11/20/2002		1,020,670							81,127		81,127		
00-1001233	HOUSTON	TX		11/20/2002		477,428							26,366		26,366		
00-1001234	WALNUT CREEK	CA		11/20/2002		234,983							1,882		1,882		
00-1001237	DALLAS	TX		11/20/2002		9,365,552							163,735		163,735		
00-1001244	PITTSBURGH	PA		02/08/2005		18,383,146							128,716		128,716		
00-1001260	FINDLAY TOWNSHIP	PA		03/05/2003		1,362,343							43,576		43,576		
00-1001269	CITY OF COMMERCE	CA		02/27/2003		2,256,659							21,621		21,621		
00-1001279	PITTSBURGH	PA		12/23/2003		6,476,550							91,105		91,105		
00-1001281	PUYALLUP	WA		11/10/2003		183,002							1,519		1,519		
00-1001283	GARLAND	TX		03/03/2003		2,666,364							41,902		41,902		
00-1001291	MENLO	CA		09/10/2003		6,518,971							38,924		38,924		
00-1001293	ODESSA	TX		04/23/2003		8,611,829							51,547		51,547		
00-1001295	DENVER	CO		05/05/2003		732,582							23,277		23,277		
00-1001302	MENLO	CA		03/31/2003		3,456,988							20,641		20,641		
00-1001303	CORONA	CA		07/01/2003		511,825							2,263		2,263		
00-1001305	AUBURN HILLS	MI		07/15/2003		3,572,594							35,308		35,308		
00-1001308	CHICAGO	IL		07/22/2003		12,048,583							184,806		184,806		
00-1001310	SOLO	OH		04/28/2003		4,196,900							138,501		138,501		
00-1001311	ST. PETERSBURG	FL		06/24/2003		3,013,901							94,368		94,368		
00-1001312	ODESSA	TX		04/23/2003		2,454,371							14,691		14,691		
00-1001314	SALT LAKE CITY	UT		11/04/2003		5,340,796							44,400		44,400		
00-1001315	HEBRON	KY		04/16/2003		9,433,098							57,761		57,761		
00-1001316	CHARLOTTE	NC		09/02/2003		711,478							102,972		102,972		

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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
00-1001319	RANCHO CUCAMONGA	CA		05/15/2003		1,907,002							18,151		18,151		
00-1001320	RIVERSIDE	CA		05/22/2003		13,636,997							86,579		86,579		
00-1001324	ST PETE/PINELLAS PK	FL		09/08/2003		1,966,962							59,201		59,201		
00-1001328	MILFORD	OH		08/29/2003		5,624,702							51,992		51,992		
00-1001331	WALKER	MI		05/07/2003		4,230,415							137,837		137,837		
00-1001332	WALKER	MI		05/07/2003		277,194							44,187		44,187		
00-1001333	MYRTLE BEACH	SC		06/02/2003		4,381,109							68,006		68,006		
00-1001334	CHARLESTON	SC		06/06/2003		1,871,622							17,729		17,729		
00-1001336	MT. PLEASANT	WI		05/02/2003		147,472							1,445		1,445		
00-1002001	WESTMONT	NJ		12/05/2002		913,202							52,012		52,012		
00-1002014	KNOXVILLE	TN		07/28/2003		2,958,037							45,130		45,130		
00-1002022	KIRKLAND	WA		04/17/2003		5,469,965							38,357		38,357		
00-1002023	FRAMINGHAM	MA		05/07/2003		9,899,007							90,574		90,574		
00-1002028	MADISON	WI		11/25/2003		4,155,462							21,871		21,871		
00-1002030	LA PALMA	CA		04/28/2003		11,021,543							101,481		101,481		
00-1100002	MAINEVILLE	OH		04/10/2004		282,053							1,513		1,513		
00-1100005	BEAVER CREEK	OH		04/10/2004		282,053							1,513		1,513		
00-1100008	KANSAS CITY	MO		05/12/2003		1,833,318							28,559		28,559		
00-1100009	DAVIE	FL		11/06/2003		1,358,904							76,786		76,786		
00-1100011	GAINESVILLE	FL		02/13/2004		6,517,343							35,721		35,721		
00-1100012	PITTSBURGH	PA		05/13/2003		6,945,363							228,061		228,061		
00-1100016	CONVERS	GA		06/04/2003		3,404,265							109,465		109,465		
00-1100018	CUMBERLAND	WV		09/29/2003		2,666,059							11,447		11,447		
00-1100028	NEW YORK	NY		08/07/2003		10,562,328							78,429		78,429		
00-1100029	CHICAGO	IL		08/04/2003		1,898,893							59,786		59,786		
00-1100030	CHICAGO	IL		08/04/2003		1,844,639							58,078		58,078		
00-1100031	KALAMAZOO	MI		09/15/2003		6,030,278							40,107		40,107		
00-1100032	BLOOMINGTON	IN		08/07/2003		2,229,159							21,214		21,214		
00-1100036	MOORESVILLE	NC		08/05/2003		3,542,943							54,802		54,802		
00-1100045	RANCHO BERNARDO	CA		07/24/2003		1,210,139							10,988		10,988		
00-1100046	GLEN CARBON	IL		01/05/2004		2,818,211							23,266		23,266		
00-1100047	GLEN CARBON	MO		11/14/2003		6,177,282							49,246		49,246		
00-1100051	GAINESVILLE	FL		09/16/2004		12,497,841							64,835		64,835		
00-1100053	OMAHA	NE		07/01/2003		3,943,390							24,574		24,574		
00-1100056	NORTHBROOK	IL		08/14/2003		2,022,427							24,376		24,376		
00-1100058	MARYSVILLE	WA		07/16/2003		71,436							2,306		2,306		
00-1100064	SAN MATEO	CA		08/06/2003		4,012,354							37,264		37,264		
00-1100067	JOHNSON CITY	TN		10/31/2003		2,744,602							40,834		40,834		
00-1100068	BELLEVUE	TN		10/31/2003		3,358,526							49,967		49,967		
00-1100071	LEXINGTON	KY		02/19/2004		2,573,776							34,894		34,894		
00-1100073	SAN FRANCISCO	CA		08/06/2003		3,185,051							30,399		30,399		
00-1100074	SAN DIEGO	CA		08/07/2003		1,643,325							15,320		15,320		
00-1100075	SAN DIEGO	CA		08/28/2003		2,408,048							22,343		22,343		
00-1100080	GREENDALE	WI		09/02/2003		1,713,168							54,438		54,438		
00-1100083	LOUISVILLE	KY		07/29/2003		2,085,794							100,957		100,957		
00-1100094	JACKSONVILLE	FL		10/10/2003		3,889,231							60,507		60,507		
00-1100097	SALEM	OR		10/21/2003		5,039,008							32,397		32,397		
00-1100099	HUNTSVILLE	AL		08/19/2003		2,958,980							18,853		18,853		
00-1100100	FT. LAUDERDALE	FL		08/19/2003		3,672,040							23,396		23,396		
00-1100109	MILFORD	OH		09/23/2003		1,647,291							51,017		51,017		
00-1100112	JUPITER	FL		11/26/2003		3,503,580							19,595		19,595		
00-1100116	BRIGHTON	MI		12/01/2003		7,409,629							62,876		62,876		
00-1100121	WAYNE	NJ		12/01/2003		5,150,411							73,506		73,506		
00-1100122	ROCKVILLE	MD		10/01/2003		5,558,888							48,337		48,337		
00-1100123	ROCKVILLE	MD		10/01/2003		5,558,888							48,337		48,337		
00-1100124	JESSUP	MD		10/01/2003		4,496,160							39,096		39,096		
00-1100125	SANTA FE	NM		09/15/2003		2,468,626							22,221		22,221		
00-1100131	CONCORD	NH		09/30/2003		1,113,119							33,990		33,990		
00-1100132	BRIGHTON	MI		10/09/2003		2,438,314							20,772		20,772		
00-1100141	GRAND RAPIDS	MI		10/30/2003		1,161,110							33,567		33,567		
00-1100153	BUTLER	PA		12/11/2003		2,915,842							83,256		83,256		

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	2	3					8	9	10	11	12	13					
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00-1100154	MARS	PA		10/22/2003		5,253,360							50,962	50,962			
00-1100155	CLAY	NY		06/07/2004		7,985,056							66,716	66,716			
00-1100157	LEXINGTON	KY		12/04/2003		2,489,498							72,940	72,940			
00-1100158	ANNAPOLIS	MD		02/27/2004		1,819,071							26,811	26,811			
00-1100159	WOODLAWN	MD		02/27/2004		1,601,108							13,943	13,943			
00-1100163	RESTON	VA		10/27/2003		5,124,614							73,906	73,906			
00-1100168	MIAMI	FL		11/10/2003		3,673,831							52,605	52,605			
00-1100173	ALBUQUERQUE	NM		08/31/2004		2,787,756							34,369	34,369			
00-1100174	SIOUX FALLS	SD		11/12/2003		2,867,160							41,000	41,000			
00-1100178	PITTSBURGH	PA		04/01/2005		22,215,933							146,185	146,185			
00-1100185	MONTGOMERY	AL		11/03/2003		299,254							1,676	1,676			
00-1100186	MONTGOMERY	AL		11/03/2003		257,253							1,441	1,441			
00-1100188	MAINEVILLE	OH		10/21/2003		88,884							493	493			
00-1100189	BEAVER CREEK	OH		10/21/2003		129,216							713	713			
00-1100195	HOUSTON	TX		11/21/2003		1,959,494							15,957	15,957			
00-1100196	HOUSTON	TX		11/21/2003		2,001,097							16,296	16,296			
00-1100197	HOUSTON	TX		11/21/2003		2,529,453							20,599	20,599			
00-1100202	LYSANDER	NY		12/10/2003		3,274,670							95,149	95,149			
00-1100205	FARMINGTON HILLS	MI		11/10/2003		198,130							1,157	1,157			
00-1100215	ANAHEIM	CA		08/02/2004		3,008,659							14,730	14,730			
00-1100216	ANAHEIM	CA		08/02/2004		2,335,079							11,432	11,432			
00-1100217	LAS VEGAS	NV		12/30/2003		3,299,515							27,972	27,972			
00-1100220	RENTON	WA		01/14/2004		10,157,417							57,168	57,168			
00-1100223	PITTSBURGH	PA		10/30/2003		3,703,593							51,933	51,933			
00-1100225	EDGEWATER	NJ		12/17/2003		44,193,651							173,802	173,802			
00-1100228	OMAHA	NE		01/08/2004		1,168,335							33,188	33,188			
00-1100230	LAKE OSWEGO	OR		01/14/2004		4,947,250							27,844	27,844			
00-1100232	RIALTO	CA		11/21/2003		3,925,806							34,499	34,499			
00-1100233	ITHACA	NY		12/10/2003		602,523							3,103	3,103			
00-1100235	GARNER	NC		12/09/2003		4,512,794							39,663	39,663			
00-1100236	HARTFORD	CT		12/23/2003		30,213,333							438,139	438,139			
00-1100239	LOGAN	UT		03/18/2004		4,998,585							41,114	41,114			
00-1100240	MARGATE	FL		03/03/2004		11,516,921							61,368	61,368			
00-1100243	ALBUQUERQUE	NM		01/29/2004		655,607							5,730	5,730			
00-1100244	ALBUQUERQUE	NM		01/29/2004		4,425,348							38,677	38,677			
00-1100245	INDIANAPOLIS	IN		12/23/2003		8,035,554							45,827	45,827			
00-1100246	INDIANAPOLIS	IN		12/29/2003		10,773,927							61,445	61,445			
00-1100247	CLEARFIELD	UT		12/04/2003		2,357,227							33,603	33,603			
00-1100248	OCEANSIDE	CA		02/05/2004		1,837,933							10,632	10,632			
00-1100252	PHILADELPHIA	PA		09/29/2004		5,652,163							32,730	32,730			
00-1100253	LAKE FOREST	IL		12/04/2003		1,103,286							9,390	9,390			
00-1100254	MIAMI	FL		11/10/2003		1,469,532							21,042	21,042			
00-1100255	CARTERET	NJ		12/30/2003		1,235,074							16,919	16,919			
00-1100256	WEST SACRAMENTO	CA		01/12/2004		9,337,223							66,602	66,602			
00-1100258	ROMEVILLE	IL		02/05/2004		890,996							14,873	14,873			
00-1100261	LAS VEGAS	NV		01/21/2004		802,655							87,622	87,622			
00-1100265	ALTAMONTE SPRINGS	FL		12/18/2003		3,331,061							46,924	46,924			
00-1100267	LEXINGTON	KY		12/15/2003		1,242,856							10,342	10,342			
00-1100270	NEW BEDFORD	MA		12/03/2003		5,255,370							29,392	29,392			
00-1100272	WILSONVILLE	OR		05/21/2004		2,113,661							16,388	16,388			
00-1100296	CINCINNATI	OH		01/21/2004		3,701,494							52,225	52,225			
00-1100302	GARDEN GROVE	CA		05/02/2005		232,388							2,830	2,830			
00-1100306	BURBANK	CA		08/10/2004		3,913,378							18,829	18,829			
00-1100317	BUFFALO	NY		03/09/2004		2,236,212							31,141	31,141			
00-1100332	ALBUQUERQUE	NM		01/29/2004		1,535,408							11,446	11,446			
00-1100334	GUADALUPE	AZ		04/01/2004		1,243,299							4,128	4,128			
00-1100339	PORTLAND	OR		03/22/2004		2,772,008							23,328	23,328			
00-1100343	HILTON HEAD	SC		04/14/2004		2,113,286							16,329	16,329			
00-1100346	FARRAGUT	TN		05/04/2004		2,233,498							31,273	31,273			
00-1100347	VISALIA	CA		07/14/2004		1,218,022							32,397	32,397			
00-1100363	LAS VEGAS	NV		04/07/2004		7,830,387							57,117	57,117			

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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
00-1100365	WENATCHEE	WA		08/09/2004		2,444,436							32,299		32,299		
00-1100366	PORT ROYAL	SC		07/08/2004		9,088,780							78,902		78,902		
00-1100369	HIGHWOOD	IL		05/17/2004		3,372,501							25,886		25,886		
00-1100371	ANDERSON	SC		12/21/2004		2,553,395							19,829		19,829		
00-1100373	RANCHO CUCAMONGA	CA		12/30/2004		4,291,137							53,976		53,976		
00-1100374	ST. JAMES CITY	FL		04/23/2004		2,493,013							20,821		20,821		
00-1100375	ALGONQUIN	IL		09/15/2004		2,766,230							72,556		72,556		
00-1100377	SANTA CLARA	CA		12/15/2004		811,049							4,730		4,730		
00-1100378	GLENDALE	WI		04/28/2005		10,890,388							91,438		91,438		
00-1100384	OCALA	FL		11/12/2004		558,784							2,983		2,983		
00-1100389	WESTLAND	MI		05/24/2004		6,199,588							65,513		65,513		
00-1100394	FT. WAYNE	IN		05/14/2004		2,459,806							30,011		30,011		
00-1100397	BOYNTON BEACH	FL		08/30/2004		3,634,617							49,215		49,215		
00-1100399	OREGON CITY	OR		07/05/2005		363,643							1,684		1,684		
00-1100403	BAKERSFIED	CA		05/20/2004		164,919							2,407		2,407		
00-1100404	SAN DIEGO	CA		05/26/2004		12,180,990							73,273		73,273		
00-1100406	EDIJON	NJ		05/18/2004		4,810,114							68,566		68,566		
00-1100407	BURBANK	CA		08/10/2004		3,869,821							27,145		27,145		
00-1100408	LIBERTY	MO		06/01/2004		1,235,845							62,097		62,097		
00-1100409	PLEASANT PRAIRIE	WI		07/27/2004		5,374,751							72,487		72,487		
00-1100414	BOURNE	MA		05/05/2004		3,991,180							37,798		37,798		
00-1100418	TORRANCE	CA		11/30/2004		139,833							816		816		
00-1100420	ORMOND BEACH	FL		06/15/2004		2,590,061							36,920		36,920		
00-1100421	PORT ORANGE	FL		09/16/2004		1,237,962							23,860		23,860		
00-1100429	GRESHAM	OR		05/28/2004		6,467,078							35,650		35,650		
00-1100431	GUADALUPE	AZ		04/01/2004		2,400,069							7,968		7,968		
00-1100432	FARMINGTON HILLS	MI		11/04/2005		15,791,876							53,903		53,903		
00-1100440	TEANECK	NJ		05/04/2005		5,366,867							28,752		28,752		
00-1100447	LUBBOCK	TX		06/21/2004		8,108,519							110,301		110,301		
00-1100456	ATLANTA	GA		07/26/2005		235,876							1,595		1,595		
00-1100458	LINCOLNTON	NC		07/20/2004		5,844,928							67,105		67,105		
00-1100464	GAINESVILLE	FL		05/26/2004		2,358,761							19,531		19,531		
00-1100475	ITHACA	NY		06/25/2004		3,009,728							14,251		14,251		
00-1100479	OXNARD	CA		02/18/2005		3,231,117							25,511		25,511		
00-1100485	CAPE CORAL	FL		12/22/2004		302,696							2,636		2,636		
00-1100487	HILLIARD	OH		01/06/2005		1,267,129							15,247		15,247		
00-1100497	KENT	WA		08/23/2004		2,617,358							44,541		44,541		
00-1100501	SAN DIEGO	CA		07/22/2004		7,081,497							38,567		38,567		
00-1100519	MILWAUKEE	WI		04/20/2006		2,994,928							11,264		11,264		
00-1100533	DAVENPORT	IA		10/01/2004		2,381,127							59,551		59,551		
00-1100565	MEMPHIS	TN		11/24/2004		4,078,058							24,933		24,933		
00-1100570	FT. THOMAS	KY		09/21/2004		5,038,728							54,938		54,938		
00-1100574	WINSTON SALEM	NC		09/16/2004		2,672,790							388,866		388,866		
00-1100577	FORSYTH	NC		09/16/2004		3,428,480							507,624		507,624		
00-1100581	CHARLOTTE	NC		05/11/2005		8,777,204							78,545		78,545		
00-1100583	BOSTON	MA		09/27/2004		9,688,432							74,612		74,612		
00-1100597	MENTOR	OH		11/18/2004		3,678,644							48,646		48,646		
00-1100598	FARMERS BRANCH	TX		12/16/2004		1,350,768							10,037		10,037		
00-1100599	FARMERS BRANCH	TX		12/16/2004		2,752,831							20,455		20,455		
00-1100601	DALLAS	TX		12/16/2004		2,162,050							16,065		16,065		
00-1100602	HOUSTON	TX		12/16/2004		2,161,228							16,059		16,059		
00-1100603	HOUSTON	TX		12/16/2004		1,408,902							10,469		10,469		
00-1100606	REDONDO BEACH	CA		12/22/2004		3,606,045							595,001		595,001		
00-1100640	MANHATTAN	KS		11/03/2004		1,759,521							22,499		22,499		
00-1100641	HUNT VALLEY	MD		10/14/2004		2,699,207							21,678		21,678		
00-1100648	PHOENIX	AZ		11/15/2004		2,521,455							20,711		20,711		
00-1100649	KNOXVILLE	TN		11/04/2004		3,769,561							29,656		29,656		
00-1100668	PORT ROYAL	SC		01/31/2006		6,762,555							37,562		37,562		
00-1100676	SALEM	OR		08/04/2005		7,292,467							36,306		36,306		
00-1100677	LAS VEGAS	NV		02/18/2005		5,126,734							39,469		39,469		
00-1100678	MCKENA	IL		11/22/2004		5,293,901							43,528		43,528		

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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
00-1100682	MENLO PARK	CA		07/10/2006		12,452,553							137,697		137,697		
00-1100685	TWINSBURG	OH		04/14/2005		6,207,661							76,002		76,002		
00-1100686	CHARLOTTE	NC		12/15/2004		1,595,822							9,509		9,509		
00-1100692	SALT LAKE CITY	UT		01/10/2005		7,726,934							100,512		100,512		
00-1100694	BOULDER	CO		12/29/2004		8,249,952							33,968		33,968		
00-1100696	KANSAS CITY	MO		11/22/2004		1,372,715							12,857		12,857		
00-1100697	CLEARFIELD	UT		01/28/2005		2,998,587							42,251		42,251		
00-1100698	ALGONQUIN	IL		03/02/2005		7,956,225							63,016		63,016		
00-1100700	DOWNES GROVE	IL		12/16/2004		2,997,010							24,565		24,565		
00-1100712	COMPTON	CA		12/30/2004		4,701,076							39,053		39,053		
00-1100717	FARMERS BRANCH	TX		12/16/2004		795,082							5,908		5,908		
00-1100718	FARMERS BRANCH	TX		12/16/2004		787,822							5,854		5,854		
00-1100720	HOUSTON	TX		12/16/2004		885,879							6,583		6,583		
00-1100721	DALLAS	TX		12/16/2004		1,464,436							10,881		10,881		
00-1100722	HOUSTON	TX		12/16/2004		1,110,326							8,250		8,250		
00-1100723	WAUSAU	WI		03/28/2006		1,946,721							8,166		8,166		
00-1100729	PHOENIX	AZ		03/30/2005		4,448,947							31,812		31,812		
00-1100731	FARMINGTON HILLS	MI		09/30/2005		11,829,685							38,088		38,088		
00-1100732	KENNEWICK	WA		09/19/2005		5,813,880							26,774		26,774		
00-1100737	YORBA LINDA	CA		02/28/2006		14,818,547							71,000		71,000		
00-1100738	CHULA VISTA	CA		01/28/2005		1,444,541							13,619		13,619		
00-1100739	BRIGHTON	MI		03/03/2005		3,430,477							30,034		30,034		
00-1100741	TOTOIA	NJ		06/02/2005		9,499,322							98,983		98,983		
00-1100755	SPARTANBURG	SC		03/01/2005		1,315,167							16,809		16,809		
00-1100756	LAKE OSWEGO	OR		11/08/2006		5,108,190							52,203		52,203		
00-1100759	BOISE	ID		03/04/2005		12,561,329							65,221		65,221		
00-1100760	TAYLOR	MI		04/07/2005		4,352,920							34,123		34,123		
00-1100762	BEAVERTON	OR		06/21/2005		13,438,356							72,203		72,203		
00-1100765	CHICAGO	IL		05/19/2005		1,885,287							28,546		28,546		
00-1100768	FRISCO	TX		06/02/2005		6,266,587							40,242		40,242		
00-1100771	LUBBOCK	TX		05/18/2005		5,335,755							40,260		40,260		
00-1100773	SIMI VALLEY	CA		08/31/2005		6,742,683							82,889		82,889		
00-1100775	CONVERS	GA		04/04/2005		4,042,411							65,375		65,375		
00-1100778	CLEAR LAKE	TX		03/16/2005		11,807,151							52,273		52,273		
00-1100781	BROOKLYN PARK	MN		04/18/2005		5,638,578							37,121		37,121		
00-1100787	SCHAUMBURG	IL		03/22/2006		4,643,899							33,920		33,920		
00-1100796	TAMPA	FL		02/14/2006		2,561,046							72,997		72,997		
00-1100806	RENO	NV		03/15/2005		8,909,124							71,539		71,539		
00-1100807	ELLENWOOD	GA		06/24/2005		5,439,455							40,566		40,566		
00-1100810	ST. CLAIR SHORES	MI		05/05/2005		2,055,370							9,032		9,032		
00-1100813	RANCHO CUCAMONGA	CA		05/09/2005		2,138,882							16,664		16,664		
00-1100816	TORRANCE	CA		04/03/2006		6,559,369							26,031		26,031		
00-1100817	ROCKY HILL	CT		12/28/2005		5,437,895							78,444		78,444		
00-1100820	LEXINGTON	KY		05/12/2005		16,371,506							76,490		76,490		
00-1100822	LAS VEGAS	NV		06/07/2005		13,732,213							105,178		105,178		
00-1100824	OMAHA	NE		05/12/2005		16,728,792							81,257		81,257		
00-1100826	DUQUESNE	PA		06/03/2005		2,569,855							31,773		31,773		
00-1100828	VARIOUS CITIES	TN		07/08/2005		7,244,041							89,478		89,478		
00-1100829	COLUMBUS	OH		09/30/2005		17,164,248							88,248		88,248		
00-1100832	FREDERICK	MD		11/01/2005		15,471,641							70,424		70,424		
00-1100844	ORLAND PARK	IL		07/22/2005		1,178,256							14,971		14,971		
00-1100845	MARYSVILLE	WA		06/07/2005		1,592,940							6,332		6,332		
00-1100847	COSTA MESA	CA		06/01/2005		1,792,809							9,445		9,445		
00-1100851	PINEVILLE	NC		06/08/2005		787,813							14,015		14,015		
00-1100853	PALO ALTO	CA		10/03/2005		4,524,578							23,118		23,118		
00-1100856	NAPLES	FL		06/30/2005		19,681,585							154,199		154,199		
00-1100857	COLORADO SPRINGS	CO		06/15/2005		2,188,141							37,998		37,998		
00-1100858	SANTA ROSA	CA		06/21/2005		7,834,017							30,554		30,554		
00-1100859	ROCKVILLE	MD		07/13/2005		6,087,754							47,510		47,510		
00-1100861	BRADENTON	FL		12/28/2005		5,356,904							42,630		42,630		
00-1100865	ANN ARBOR	MI		07/20/2005		9,403,723							74,574		74,574		

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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
00-1100866	SAN DIEGO	CA		10/30/2006		6,937,244							46,508	46,508			
00-1100867	CARSON	CA		07/27/2005		3,848,513							30,455	30,455			
00-1100868	REDMOND	WA		09/08/2006		24,131,475							162,061	162,061			
00-1100877	FAIRFIELD	NJ		07/06/2005		10,289,162							80,298	80,298			
00-1100879	SALT LAKE CITY	UT		10/26/2005		2,156,403							16,638	16,638			
00-1100882	CANONSBURG	PA		07/07/2005		3,286,220							40,642	40,642			
00-1100886	NEW ALBANY	IN		08/18/2005		3,937,168							31,023	31,023			
00-1100889	REDWOOD CITY	CA		06/21/2005		16,143,223							86,010	86,010			
00-1100894	GULF SHORES	AL		06/28/2005		5,179,993							52,338	52,338			
00-1100901	PORT RICHEY	FL		08/09/2005		1,403,767							18,376	18,376			
00-1100904	DENVER	CO		08/29/2005		2,565,265							20,462	20,462			
00-1100905	AUSTIN	TX		07/07/2005		9,802,687							38,489	38,489			
00-1100906	GURNEE	IL		07/28/2005		12,792,367							102,751	102,751			
00-1100907	EDGEWATER	NJ		07/08/2005		7,676,944							30,242	30,242			
00-1100912	CANONSBURG	PA		08/05/2005		4,689,051							59,090	59,090			
00-1100915	NASHVILLE	TN		06/07/2006		10,074,595							49,566	49,566			
00-1100916	NASHVILLE	TN		06/20/2006		4,433,415							30,683	30,683			
00-1100917	W. BABYLON	NY		02/05/2008		4,667,681							24,836	24,836			
00-1100918	IONIA	MI		08/16/2005		2,581,418							19,896	19,896			
00-1100920	BEAVERTON	OR		08/09/2005		6,408,040							51,334	51,334			
00-1100921	ROCKY RIVER	OH		07/29/2005		3,195,455							71,472	71,472			
00-1100923	NAPLES	FL		07/29/2005		1,559,215							34,780	34,780			
00-1100924	AUSTIN	TX		07/19/2005		10,339,592							41,024	41,024			
00-1100926	ASHWAUBENON	WI		10/14/2005		3,303,621							26,244	26,244			
00-1100927	ANN ARBOR	MI		08/09/2005		3,576,591							19,826	19,826			
00-1100928	TAMPA	FL		09/01/2005		8,703,124							108,530	108,530			
00-1100929	LONG BEACH	CA		08/30/2005		2,156,960							16,376	16,376			
00-1100932	BELLEVUE	WA		08/30/2005		3,260,002							24,895	24,895			
00-1100933	INDIANAPOLIS	IN		11/10/2005		2,806,461							33,978	33,978			
00-1100939	SHELBY TOWNSHIP	MI		08/24/2005		4,391,862							30,841	30,841			
00-1100947	ELDERSBURG	MD		08/31/2005		2,572,384							20,214	20,214			
00-1100952	KANSAS CITY	KS		08/18/2005		2,561,675							20,587	20,587			
00-1100955	SAVANNAH	GA		08/18/2005		189,010							3,000	3,000			
00-1100958	JANESVILLE	WI		11/01/2005		1,601,002							19,384	19,384			
00-1100959	SAN DIEGO	CA		09/13/2005		3,990,880							25,487	25,487			
00-1100962	SAN FRANCISCO	CA		09/15/2005		1,716,366							13,524	13,524			
00-1100963	SAN DIEGO	CA		09/13/2005		1,438,145							6,838	6,838			
00-1100970	DENVER	CO		09/26/2005		21,300,971							83,061	83,061			
00-1100975	VANCOUVER	WA		05/12/2006		18,349,347							87,806	87,806			
00-1100978	SANTA CLARA	CA		02/02/2006		328,207							1,624	1,624			
00-1100981	CAROL STREAM	IL		10/11/2005		1,143,978							8,779	8,779			
00-1100982	VISTA	CA		09/30/2005		3,776,070							13,330	13,330			
00-1100983	WAUKEGAN	IL		10/26/2005		1,762,971							21,264	21,264			
00-1100989	BRIDGETON	MD		10/13/2005		1,043,297							12,516	12,516			
00-1100990	ROCKVILLE	MD		05/10/2006		4,833,375							35,249	35,249			
00-1100991	ROCKVILLE	MD		05/31/2006		3,510,402							25,832	25,832			
00-1100992	SOUTHGATE	MI		10/14/2005		4,209,444							21,662	21,662			
00-1100997	CHEEKTOWAGA	NY		11/17/2005		6,271,584							73,847	73,847			
00-1100998	OXNARD	CA		10/11/2005		950,077							7,275	7,275			
00-1100999	SOUTH JORDAN	UT		11/07/2005		4,823,225							57,857	57,857			
00-1101000	BRIDGEVIEW	IL		09/22/2005		1,467,085							11,203	11,203			
00-1101001	PHOENIX	AZ		10/04/2005		4,516,608							17,981	17,981			
00-1101003	JACKSONVILLE	FL		10/12/2005		5,284,020							63,244	63,244			
00-1101004	REDLANDS	CA		10/18/2005		4,407,392							33,638	33,638			
00-1101006	GAINESVILLE	FL		10/12/2005		1,346,245							7,537	7,537			
00-1101007	TAMPA	FL		12/08/2005		2,857,994							61,407	61,407			
00-1101012	LEXINGTON	KY		11/30/2005		3,179,352							39,477	39,477			
00-1101018	PROVO	UT		08/23/2006		2,595,490							28,060	28,060			
00-1101019	DALLAS	TX		01/19/2006		3,773,537							21,747	21,747			
00-1101021	AUSTIN	TX		10/07/2005		25,417,624							99,833	99,833			
00-1101023	MORRISVILLE	NC		12/08/2005		11,010,590							70,540	70,540			

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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
00-1101025	MANHATTAN	KS		12/08/2005		4,461,526							52,043		52,043		
00-1101027	KING OF PRUSSIA	PA		11/18/2005		20,045,215							86,396		86,396		
00-1101030	PHOENIX	AZ		04/20/2006		2,716,992							39,701		39,701		
00-1101031	PLANO	TX		12/01/2005		7,790,326							171,136		171,136		
00-1101033	RALEIGH	NC		01/13/2006		25,489,530							163,492		163,492		
00-1101035	FOOTHILL RANCH	CA		03/30/2006		8,227,236							40,041		40,041		
00-1101037	MIRAMAR	FL		03/22/2007		1,705,740							17,962		17,962		
00-1101040	RALEIGH	NC		05/25/2006		23,164,616							90,076		90,076		
00-1101041	GARDEN CITY	GA		04/28/2006		5,276,782							25,336		25,336		
00-1101042	BELLEVUE	WA		11/18/2005		4,466,920							51,545		51,545		
00-1101048	BERKELEY HEIGHTS	NJ		12/01/2005		3,638,930							53,450		53,450		
00-1101051	SAN DIEGO	CA		11/15/2005		3,031,744							23,002		23,002		
00-1101053	FARMINGTON HILLS	MI		09/30/2005		4,926,250							16,470		16,470		
00-1101057	MILFORD	OH		11/30/2005		2,070,848							16,816		16,816		
00-1101058	CINCINNATI	OH		12/09/2005		1,745,399							7,592		7,592		
00-1101059	CINCINNATI	OH		12/09/2005		1,357,533							5,905		5,905		
00-1101060	CINCINNATI	OH		12/09/2005		969,666							4,218		4,218		
00-1101071	ROSEVILLE	CA		12/22/2005		14,110,276							105,958		105,958		
00-1101072	SEATTLE	WA		12/20/2005		8,187,981							92,054		92,054		
00-1101074	RALEIGH	NC		01/13/2006		28,825,224							200,969		200,969		
00-1101076	HOLLY SPRINGS	NC		12/20/2005		2,787,369							12,500		12,500		
00-1101084	KENNESAW	GA		11/21/2005		9,171,987							30,704		30,704		
00-1101086	HARTFORD	CT		02/16/2006		18,244,999							174,707		174,707		
00-1101090	DALLAS	TX		01/19/2006		1,841,373							11,509		11,509		
00-1101092	CINCINNATI	OH		12/29/2005		16,200,000							40,272		40,272		
00-1101096	MIDDLEBURG HEIGHTS	OH		01/19/2006		3,175,328							22,650		22,650		
00-1101097	CHATSWORTH	CA		12/27/2005		2,262,134							9,843		9,843		
00-1101098	RIALTO	CA		02/22/2006		2,291,879							10,742		10,742		
00-1101100	RENO	NV		06/29/2006		827,260							3,922		3,922		
00-1101112	SOLOM	OH		05/18/2006		3,156,593							62,394		62,394		
00-1101123	INDIANAPOLIS	IN		05/31/2006		85,666							64,066		64,066		
00-1101127	RANCHO CORDOVA	CA		12/05/2005		12,131,118							78,232		78,232		
00-1101128	CANONSBURG	PA		02/17/2006		3,356,017							38,270		38,270		
00-1101129	OAKLAND	CA		03/23/2006		5,081,645							35,049		35,049		
00-1101131	ST. PETERSBURG	FL		02/28/2006		946,848							29,053		29,053		
00-1101135	WALLKILL	NY		03/10/2006		7,437,523							54,344		54,344		
00-1101137	FRANKFORT	IL		04/23/2007		3,466,764							21,080		21,080		
00-1101138	INDIAN TRAIL	NC		04/26/2006		3,346,608							34,333		34,333		
00-1101145	TUSTIN	CA		04/11/2006		3,771,079							12,687		12,687		
00-1101148	FOND DU LAC	WI		03/16/2006		4,449,738							31,321		31,321		
00-1101152	CINCINNATI	OH		09/28/2006		3,191,485							60,008		60,008		
00-1101156	LAKESIDE	CA		01/03/2007		10,102,597							43,219		43,219		
00-1101157	MASPETH	NY		04/21/2006		1,647,504							18,558		18,558		
00-1101161	BONITA SPRINGS	FL		04/17/2006		736,235							16,001		16,001		
00-1101162	JACKSONVILLE	FL		04/20/2006		3,873,429							39,191		39,191		
00-1101163	WESTERVILLE	OH		05/04/2006		2,404,726							47,845		47,845		
00-1101166	MORGANTOWN	WV		05/09/2006		2,965,491							20,577		20,577		
00-1101173	VISTA	CA		05/31/2006		1,829,645							37,463		37,463		
00-1101174	JACKSONVILLE	FL		06/15/2006		6,661,986							72,654		72,654		
00-1101175	FERNANDINA BEACH	FL		04/28/2006		3,448,294							34,588		34,588		
00-1101178	ST. LOUIS	MO		05/31/2006		8,198,573							26,281		26,281		
00-1101179	MADISON	WI		05/18/2006		2,496,054							27,122		27,122		
00-1101181	LAKE ST. LOUIS	MO		06/29/2007		16,433,289							155,002		155,002		
00-1101185	CHULA VISTA	CA		05/31/2006		6,315,262							69,013		69,013		
00-1101197	COLUMBUS	OH		02/06/2007		7,603,306							48,896		48,896		
00-1101199	CHARLOTTE	NC		05/23/2006		4,901,052							1,572		1,572		
00-1101202	MYRTLE BEACH	SC		06/29/2006		353,600							2,324		2,324		
00-1101204	DALLAS	TX		06/29/2006		2,712,766							9,454		9,454		
00-1101205	CLEMENTON	NJ		07/18/2006		323,594							1,020		1,020		
00-1101206	FARMINGTON HILLS	MI		06/28/2006		416,690							1,822		1,822		
00-1101211	LAS VEGAS	NV		06/29/2006		3,584,089							22,936		22,936		

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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
00-1101212	FT. WORTH	TX		06/23/2006		16,567,107							52,572	52,572			
00-1101214	MIAMI	FL		12/07/2006		12,258,021							74,031	74,031			
00-1101215	LUMBERTON	NC		08/25/2006		1,563,429							70,455	70,455			
00-1101217	COLORADO SPRINGS	CO		05/31/2006		13,578,346							45,960	45,960			
00-1101218	AMHERST	NY		07/05/2006		4,719,866							31,164	31,164			
00-1101221	PLEASANT GROVE	UT		07/28/2006		1,620,685							10,068	10,068			
00-1101224	DUQUESNE	PA		01/12/2007		2,920,487							28,993	28,993			
00-1101225	PORTLAND	OR		06/29/2006		8,956,024							26,930	26,930			
00-1101227	MURRIETA	CA		06/15/2007		14,197,519							52,194	52,194			
00-1101229	SAN FRANCISCO	CA		07/31/2006		436,596							1,551	1,551			
00-1101230	SAN JUAN CAPISTRANO	CA		08/02/2006		6,741,038							98,061	98,061			
00-1101231	CENTREVILLE	VA		11/29/2006		18,756,376							68,368	68,368			
00-1101233	CENTREVILLE	VA		02/29/2008		3,866,876							13,297	13,297			
00-1101238	BIRMINGHAM	AL		08/11/2006		12,246,848							52,887	52,887			
00-1101248	POWAY	CA		08/30/2006		1,433,390							9,164	9,164			
00-1101249	COLUMBUS	OH		08/30/2006		10,342,635							101,630	101,630			
00-1101250	EAST RUTHERFORD	NJ		08/31/2006		583,834							2,539	2,539			
00-1101254	EL SEGUNDO	CA		08/31/2006		5,375,698							19,249	19,249			
00-1101256	VARIOUS	TX		11/09/2006		24,225,323							133,309	133,309			
00-1101257	VARIOUS	TX		11/09/2006		24,958,692							136,937	136,937			
00-1101258	SPARTANBURG	SC		08/22/2006		1,464,997							14,994	14,994			
00-1101259	VARIOUS	TX		11/09/2006		12,258,562							67,562	67,562			
00-1101260	VARIOUS	TX		11/09/2006		2,376,978							31,720	31,720			
00-1101269	NAPLES	FL		08/01/2006		1,821,876							20,329	20,329			
00-1101272	REDONDO BEACH	CA		09/22/2006		3,192,954							526,841	526,841			
00-1101273	CECIL TOWNSHIP	PA		08/30/2006		7,808,777							23,346	23,346			
00-1101274	CHESAPEAKE	VA		11/01/2006		6,951,341							43,483	43,483			
00-1101278	KANSAS CITY	KS		10/05/2006		4,753,307							44,394	44,394			
00-1101279	LANCASTER	PA		12/01/2006		16,355,868							107,359	107,359			
00-1101280	COATESVILLE	PA		12/01/2006		3,504,829							23,005	23,005			
00-1101283	HAUPPAUGE	NY		09/27/2006		4,837,024							20,678	20,678			
00-1101287	PALATINE	IL		08/25/2006		21,046,235							81,230	81,230			
00-1101291	OMAHA	NE		12/01/2006		2,935,198							18,487	18,487			
00-1101293	DAYTON	OH		09/26/2006		947,546							5,887	5,887			
00-1101294	ST AUGUSTINE	FL		09/19/2006		2,108,744							39,339	39,339			
00-1101296	ST AUGUSTINE	FL		09/19/2006		1,354,312							25,331	25,331			
00-1101302	DES PLAINES	IL		11/06/2006		2,115,520							13,691	13,691			
00-1101306	CERRITOS	CA		10/12/2006		6,347,186							43,691	43,691			
00-1101308	CARLSBAD	CA		01/11/2007		1,683,780							4,146	4,146			
00-1101309	BRANCHBURG	NJ		11/07/2006		3,953,392							12,115	12,115			
00-1101316	BIRMINGHAM	AL		10/18/2006		8,891,275							26,442	26,442			
00-1101317	LIVONIA	MI		12/18/2006		2,565,569							25,842	25,842			
00-1101320	SEATTLE	WA		11/16/2006		5,415,055							37,463	37,463			
00-1101321	JACKSONVILLE	FL		12/04/2006		6,253,762							113,953	113,953			
00-1101325	LOS ANGELES	CA		10/18/2006		2,602,554							61,868	61,868			
00-1101329	CANONSBURG	PA		11/22/2006		4,374,870							36,620	36,620			
00-1101331	SAN ANTONIO	TX		10/27/2006		2,228,230							8,530	8,530			
00-1101332	CLEARFIELD	UT		10/31/2006		4,403,528							28,604	28,604			
00-1101334	LAS VEGAS	NV		02/06/2007		6,171,254							38,486	38,486			
00-1101336	WESTBOROUGH	MA		11/01/2006		5,494,290							17,295	17,295			
00-1101340	RIVERTON	UT		11/17/2006		1,884,480							12,516	12,516			
00-1101341	SALT LAKE CITY	UT		12/04/2006		7,362,189							48,666	48,666			
00-1101348	BURR RIDGE	IL		11/28/2006		1,435,647							9,543	9,543			
00-1101351	BLOOMINGTON	IN		10/27/2006		9,573,814							39,500	39,500			
00-1101352	COLORADO SPRINGS	CO		12/01/2006		4,343,217							23,597	23,597			
00-1101353	JUPITER	FL		12/14/2006		5,077,998							17,001	17,001			
00-1101361	ST. PETERSBURG	FL		12/21/2006		4,082,475							42,328	42,328			
00-1101375	HILLSBORO	OR		02/05/2007		5,556,200							26,237	26,237			
00-1101383	AURORA	OH		04/12/2007		5,996,441							37,900	37,900			
00-1101387	SANTA FE	NM		01/22/2007		2,928,810							164,521	164,521			
00-1101388	LAS VEGAS	NV		01/18/2007		5,660,000							5,433	5,433			

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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
00-1101393	JACKSON HEIGHTS	NY		05/17/2007		108,347							447	447			
00-1101394	BROOKLYN	NY		05/17/2007		57,619							234	234			
00-1101395	SAN DIEGO	CA		08/31/2007		5,501,759							33,479	33,479			
00-1101405	ANNAPOLIS	MD		03/23/2007		2,714,076							17,609	17,609			
00-1101414	LAKE ST. LOUIS	MO		12/21/2007		3,454,885							32,414	32,414			
00-1101419	AVON	MA		04/27/2007		1,053,148							18,563	18,563			
00-1101427	MILWAUKEE	WI		10/31/2007		3,087,910							14,516	14,516			
00-1101439	SANTA MARIA	CA		04/17/2007		909,286							5,637	5,637			
00-1101445	SALT LAKE CITY	UT		05/01/2007		3,300,629							14,890	14,890			
00-1101447	TAMPA	FL		06/29/2007		3,468,537							34,376	34,376			
00-1101448	CLEARFIELD	UT		08/09/2007		6,646,708							48,727	48,727			
00-1101449	MORENO VALLEY	CA		05/29/2007		7,525,019							37,764	37,764			
00-1101453	CHARLESTON	SC		06/05/2007		2,955,536							18,279	18,279			
00-1101456	BURLINGTON	WA		05/14/2007		4,689,562							54,636	54,636			
00-1101457	CONCORD	NC		09/12/2007		8,509,673							33,908	33,908			
00-1101458	CHICAGO	IL		05/22/2007		4,988,513							32,422	32,422			
00-1101460	RIVERSIDE	CA		05/08/2007		2,857,220							10,081	10,081			
00-1101471	PEABODY	MA		08/06/2007		5,045,188							32,006	32,006			
00-1101475	TAMPA	FL		12/27/2007		9,433,799							152,270	152,270			
00-1101479	ST. CLAIR SHORES	MI		09/13/2007		6,488,697							20,159	20,159			
00-1101483	DALLAS	TX		05/15/2007		2,054,503							7,652	7,652			
00-1101491	JACKSONVILLE BEACH	FL		06/21/2007		4,966,339							46,760	46,760			
00-1101493	SALT LAKE CITY	UT		07/30/2007		11,591,905							49,764	49,764			
00-1101507	NORCROSS	GA		08/16/2008		(36,072)							108,216	108,216			
00-1101509	ITHACA	NY		07/31/2007		4,708,461							23,711	23,711			
00-1101510	NEW YORK	NY		08/24/2007		3,160,199							10,772	10,772			
00-1101511	GLENDORA	CA		08/02/2007		9,407,499							39,634	39,634			
00-1101512	BURR RIDGE	IL		12/03/2007		3,605,638							13,847	13,847			
00-1101518	BIRMINGHAM	AL		08/07/2007		6,571,475							62,499	62,499			
00-1101521	ATLANTA	GA		08/07/2007		11,317,326							45,902	45,902			
00-1101525	AUSTIN	TX		07/18/2007		4,588,289							27,335	27,335			
00-1101526	ALBUQUERQUE	NM		08/15/2007		2,840,636							10,808	10,808			
00-1101534	TORRANCE	CA		08/30/2007		4,813,769							18,533	18,533			
00-1101538	CHARLESTON	SC		08/30/2007		3,863,520							11,845	11,845			
00-1101540	ORANGE	CA		08/29/2007		10,861,207							43,081	43,081			
00-1101542	GURNEE	IL		09/11/2007		7,705,579							27,426	27,426			
00-1101544	RANCHO DOMINGUEZ	CA		10/02/2007		5,062,829							29,992	29,992			
00-1101545	CERRITOS	CA		09/10/2007		8,800,283							31,372	31,372			
00-1101548	TACOMA	WA		10/31/2007		14,327,731							60,384	60,384			
00-1101549	TACOMA	WA		10/31/2007		3,818,392							16,291	16,291			
00-1101553	WOBURN	MA		08/06/2007		4,223,347							26,792	26,792			
00-1101554	WOBURN	MA		08/06/2007		776,183							4,924	4,924			
00-1101558	ROCKLEDGE	FL		09/24/2007		6,609,171							26,341	26,341			
00-1101562	SALT LAKE CITY	UT		09/20/2007		8,756,784							30,186	30,186			
00-1101563	HICKORY	NC		10/19/2007		3,525,798							33,046	33,046			
00-1101566	ADDISON	IL		10/18/2007		2,874,798							9,369	9,369			
00-1101567	VARIOUS	PA		08/31/2007		19,402,174							315,204	315,204			
00-1101568	VARIOUS	OH		08/31/2007		11,132,996							180,865	180,865			
00-1101569	GARDNER	KS		09/26/2007		4,143,032							12,762	12,762			
00-1101573	ROCKVILLE	MD		01/07/2008		4,659,341							25,370	25,370			
00-1101575	LINCOLN	NE		08/23/2007		14,149,161							32,014	32,014			
00-1101601	DAVIE	FL		10/30/2007		15,846,551							59,883	59,883			
00-1101625	TWINSBURG	OH		01/25/2008		1,118,017							6,103	6,103			
00-1101631	SAN DIEGO	CA		04/03/2008		4,399,724							17,723	17,723			
00-1101634	PITTSBURGH	PA		04/18/2008		3,342,063							28,301	28,301			
00-1101635	JACKSONVILLE	FL		04/23/2008		9,280,804							75,746	75,746			
00-1101636	MILWAUKEE	WI		05/01/2008		5,431,476							28,324	28,324			
00-1101637	PENN HILLS	PA		04/22/2008		13,640,350							65,376	65,376			
00-1101639	MILFORD	OH		07/22/2008		1,838,002							13,841	13,841			
00-1101640	MOON TOWNSHIP	PA		07/24/2008		18,924,544							91,920	91,920			
00-1101645	INDEPENDENCE TWP	MI		09/05/2008		18,694,204							63,060	63,060			

STATEMENT AS OF MARCH 31, 2012 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
00-1101646	TACOMA	WA		10/30/2008		1,440,555							5,404		5,404		
00-1101650	BEDFORD	OH		09/26/2008		11,855,038							152,123		152,123		
00-1101651	DALLAS	TX		10/01/2008		23,597,099							112,658		112,658		
00-1101656	GILBERT	AZ		12/22/2008		10,429,875							521,494		521,494		
00-1101666	GAITHERSBURG	MD		09/29/2009		13,669,903							42,628		42,628		
00-1101672	NORCROSS	GA		02/19/2010		7,527,649							25,045		25,045		
00-1101673	NORCROSS	GA		02/19/2010		2,737,327							9,107		9,107		
00-1101674	HANOVER	MD		02/19/2010		4,790,322							15,938		15,938		
00-1101675	ALGONA & KENT	WA		02/19/2010		14,468,729							48,139		48,139		
00-1101678	BATAVIA	IL		02/19/2010		4,203,752							13,986		13,986		
00-1101679	ERLANGER	KY		02/19/2010		11,926,925							39,682		39,682		
00-1101680	CHARLOTTE	NC		02/19/2010		1,466,425							4,879		4,879		
00-1101681	CHARLOTTE	NC		02/19/2010		2,444,042							8,132		8,132		
00-1101682	MARIETTA	GA		02/19/2010		2,248,519							7,481		7,481		
00-1101685	SAN ANTONIO	TX		03/18/2010		12,628,887							59,151		59,151		
00-1101686	PITTSBURGH	PA		03/26/2010		1,648,743							24,473		24,473		
00-1101687	BURKE	VA		04/20/2010		35,803,793							116,294		116,294		
00-1101688	MADISON	WI		04/23/2010		7,355,160							40,938		40,938		
00-1101690	PITTSBURGH	PA		06/10/2010		5,671,464							24,022		24,022		
00-1101691	ALEXANDRIA	VA		06/18/2010		5,655,124							26,899		26,899		
00-1101693	FT WRIGHT	KY		10/05/2010		7,885,109							27,515		27,515		
00-1101695	KENT	WA		07/15/2010		5,400,093							43,150		43,150		
00-1101697	CHARLOTTE	NC		09/27/2010		6,889,478							24,618		24,618		
00-1101698	SAN ANTONIO	TX		08/13/2010		28,776,229							98,899		98,899		
00-1101699	BURLINGTON	KY		08/05/2010		9,460,800							49,785		49,785		
00-1101700	HOUSTON	TX		09/01/2010		4,561,579							55,929		55,929		
00-1101701	FAIRVIEW	OR		09/29/2010		12,777,305							49,448		49,448		
00-1101702	CLINTON	UT		10/08/2010		11,563,840							104,388		104,388		
00-1101703	GLENSHAW	PA		01/27/2011		13,677,450							99,757		99,757		
00-1101704	ST. PETERSBURG	FL		08/05/2010		604,750							24,041		24,041		
00-1101705	BUFFALO GROVE	IL		11/22/2010		9,858,995							36,421		36,421		
00-1101706	ST. PETERSBURG	FL		10/05/2010		4,002,964							20,652		20,652		
00-1101707	ST. PETERSBURG	FL		10/05/2010		4,429,731							23,650		23,650		
00-1101708	ST PETERSBURG	FL		10/05/2010		9,848,122							50,809		50,809		
00-1101709	ST. PETERSBURG	FL		10/05/2010		5,966,577							31,856		31,856		
00-1101711	AUSTIN	TX		11/01/2010		13,961,301							56,840		56,840		
00-1101712	ORANGE	CA		10/07/2010		6,626,921							82,883		82,883		
00-1101715	LYNDHURST	NJ		12/01/2010		8,876,068							32,036		32,036		
00-1101716	CATONSVILLE	MD		01/13/2011		5,510,957							27,517		27,517		
00-1101717	FULLERTON	CA		12/03/2010		3,400,720							12,726		12,726		
00-1101719	LOVELAND	OH		12/13/2010		2,497,188							56,688		56,688		
00-1101720	WEST BEND	WI		12/07/2010		9,340,441							50,413		50,413		
00-1101721	WEST COVINA	CA		02/28/2011		3,190,421							23,822		23,822		
00-1101722	SALT LAKE CITY	UT		12/27/2010		4,909,067							25,567		25,567		
00-1101723	SPRING VALLEY	CA		01/31/2011		4,032,362							20,874		20,874		
00-1101724	TORRANCE	CA		01/27/2011		5,742,222							48,076		48,076		
00-1101725	ALBUQUERQUE	NM		01/31/2011		2,554,419							8,537		8,537		
00-1101726	COLUMBUS	OH		12/29/2010		19,000,000							63,944		63,944		
00-1101727	WEST BABYLON	NY		02/15/2011		3,485,564							23,864		23,864		
00-1101729	UPPER ARLINGTON	OH		07/15/2011		40,000,000							119,326		119,326		
00-1101733	BIRMINGHAM	AL		03/11/2011		23,238,198							101,061		101,061		
00-1101734	BIRMINGHAM	AL		07/08/2011		1,484,361							24,075		24,075		
00-1101735	PITTSBURGH	PA		03/21/2011		15,214,029							110,015		110,015		
00-1101736	SHAWNEE	KS		03/01/2011		3,965,067							29,101		29,101		
00-1101738	FLORHAM PARK	NJ		06/02/2011		20,859,193							71,852		71,852		
00-1101743	CHAPEL HILL	NC		11/15/2011		8,200,000							34,864		34,864		
00-1101746	MESA	AZ		05/20/2011		3,197,165							26,981		26,981		
00-1101747	IRVINE	CA		05/02/2011		9,293,155							105,570		105,570		
00-1101750	BUFFALO GROVE	IL		05/05/2011		1,980,377							10,006		10,006		
00-1101751	WOOD DALE	IL		05/05/2011		4,657,049							21,901		21,901		
00-1101752	AGOURA HILLS	CA		07/28/2011		7,956,919							32,928		32,928		

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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
00-1101753	HOUSTON	TX		06/29/2011		16,202,046							182,088	182,088			
00-1101756	NASHVILLE	TN		07/20/2011		9,908,079							70,063	70,063			
00-1101757	WOODINVILLE	WA		07/13/2011		5,955,652							33,689	33,689			
00-1101758	TOLUCA LAKE	CA		06/14/2011		3,775,017							15,218	15,218			
00-1101760	WOOD DALE	IL		05/05/2011		2,812,266							19,241	19,241			
00-1101761	WOOD DALE	IL		05/05/2011		5,375,424							25,279	25,279			
00-1101762	WOOD DALE	IL		05/05/2011		4,087,304							19,222	19,222			
00-1101763	CINCINNATI	OH		08/30/2011		15,921,201							79,824	79,824			
00-1101765	CHICAGO	IL		08/31/2011		6,917,052							83,862	83,862			
00-1101767	GREENFIELD	WI		09/12/2011		10,614,951							53,139	53,139			
00-1101771	CINCINNATI	OH		07/27/2011		5,765,607							26,170	26,170			
00-1101776	ORANGE	CA		09/29/2011		6,942,970							86,396	86,396			
00-1101780	MINNEAPOLIS	MN		09/20/2011		19,950,034							75,701	75,701			
00-1101782	LAGUNA HILLS	CA		10/11/2011		10,581,140							57,017	57,017			
00-1101783	MISSION VIEJO	CA		12/15/2011		5,000,000							17,644	17,644			
00-1101784	SEATTLE	WA		09/30/2011		7,132,462							26,576	26,576			
00-1101786	PITTSBURGH	PA		09/23/2011		32,145,445							158,555	158,555			
00-1101788	WEST CHESTER	PA		10/31/2011		8,239,740							46,112	46,112			
00-1101789	LENEXA	KS		12/08/2011		8,800,000							63,760	63,760			
00-1101791	WAUSAU	WI		11/22/2011		5,000,000							25,294	25,294			
00-1101793	SAN ANTONIO	TX		10/21/2011		673,974							3,112	3,112			
00-1101794	RALEIGH	NC		11/21/2011		4,900,000							19,430	19,430			
00-1101797	COSTA MESA	CA		11/22/2011		11,200,000							47,717	47,717			
00-1101800	CHICAGO	IL		11/30/2011		18,000,000							68,209	68,209			
00-1101802	COLUMBUS	OH		12/01/2011		13,000,000							96,376	96,376			
00-1101804	WILTON	CT		01/18/2012									25,683	25,683			
00-1101806	CITY OF INDUSTRY	CA		12/12/2011		5,900,000							20,184	20,184			
00-1101807	LAGRANGE	KY		12/14/2011		3,900,000							29,526	29,526			
00-1101812	PLATTEVILLE	WI		01/25/2012									6,363	6,363			
00-6000047	BUFFALO	NY		01/31/2002		889,132							132,135	132,135			
00-6000058	CLEARWATER	SC		01/31/2002		586,346							57,822	57,822			
00-6000073	WAYNESBORO	GA		01/31/2002		748,854							48,646	48,646			
00-6000083	NAPLES	FL		01/31/2002		272,046							15,480	15,480			
00-6000096	WEST COLUMBIA	SC		01/31/2002		967,296							53,003	53,003			
00-6000125	ARLINGTON	VA		01/31/2002		2,159,619							82,322	82,322			
00-6000147	FAIRVIEW	CA		01/31/2002		174,285							30,685	30,685			
00-6000152	PAOLI	PA		01/31/2002		221,491							39,898	39,898			
00-6000160	WESTFIELD	NJ		01/31/2002		81,504							19,451	19,451			
00-6000166	AGOURA HILLS	CA		01/31/2002		221,112							31,806	31,806			
00-6000167	SANTA CLARITA	CA		01/31/2002		253,176							32,875	32,875			
00-6000180	ARLINGTON	VA		01/31/2002		1,383,352							38,816	38,816			
00-6000190	NEWTON SQUARE	PA		01/31/2002		187,608							21,109	21,109			
00-6000192	WEST CHESTER	PA		01/31/2002		135,475							15,246	15,246			
00-6000193	CINCINNATI	OH		01/31/2002		360,790							9,981	9,981			
00-6000203	GREENVILLE	SC		01/31/2002		175,684							18,150	18,150			
00-6000224	MANFIELD	MA		01/31/2002		606,200							41,003	41,003			
00-6000231	BEDFORD	MA		01/31/2002		124,262							70,294	70,294			
00-6000233	HAUPPAUGE	NY		01/31/2002		4,450,306							30,989	30,989			
00-6000238	SALT LAKE CITY	UT		01/31/2002		5,083,505							50,419	50,419			
00-6000245	LUMBERTON	NJ		01/31/2002		3,443,463							179,175	179,175			
00-6000248	TREVOSE	PA		01/31/2002		1,010,536							47,840	47,840			
00-6000256	ARDEN HILLS	MN		01/31/2002		789,719							33,464	33,464			
00-9000089	SAN FRANCISCO	CA		06/01/2001		414,942							19,845	19,845			
00-9000100	LA CANADA	CA		07/01/2001		83,094							3,788	3,788			
00-9000123	CINCINNATI	OH		12/03/2001		573,764							5,010	5,010			
00-9000137	YORBA LINDA	CA		05/01/2002		195,286							7,334	7,334			
00-9000144	ROCK HILL	SC		08/01/2002		288,346							4,348	4,348			
00-9000146	SAN DIEGO	CA		09/03/2002		203,798							1,733	1,733			
00-9000148	PASADENA	CA		10/01/2002		317,605							2,771	2,771			
00-9000150	NATIONAL CITY	CA		06/02/2003		850,601							12,550	12,550			
00-9000151	NATIONAL CITY	CA		07/22/2011		779,198							2,950	2,950			

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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
03-0301632	SANTA CLARITA	CA		07/18/1990		874,677							51,743		51,743		
03-0305338	CLAWSON	MI		11/22/1993		593,190							193,705		193,705		
03-0305576	OAKWOOD	GA		03/31/1994		1,024,947							101,054		101,054		
03-0306146	DENVER	CO		07/08/1994		1,535,632							135,172		135,172		
03-0306302	WATERFORD	MI		10/04/1994		1,490,816							45,401		45,401		
03-0306348	MORRISVILLE	NC		08/03/1994		282,979							104,223		104,223		
03-0306926	TUKWILA	WA		02/01/1995		690,633							47,229		47,229		
03-0307129	AMHERST	NY		06/27/1995		1,463,810							28,794		28,794		
03-0307463	JACKSONVILLE	FL		11/21/1995		873,832							47,184		47,184		
03-0307610	RAYMOND	WA		09/26/1996		1,033,228							44,244		44,244		
03-0307803	HAYWARD	CA		10/18/1995		688,749							76,262		76,262		
03-0307885	LOUISVILLE	KY		02/29/1996		634,049							21,581		21,581		
03-0308244	LAVERGNE	TN		01/09/1997		1,006,974							40,493		40,493		
03-0308299	FRANKLIN	MA		05/21/1996		1,092,616							103,517		103,517		
03-0308428	PLAINVILLE	OH		03/14/1996		1,886,131							32,869		32,869		
03-0308464	KENT	WA		03/28/1996		492,462							23,830		23,830		
03-0308648	DELAWARE	OH		03/05/1996		3,094,702							151,375		151,375		
03-0308675	OVERLAND PARK	KS		03/21/1996		1,915,596							94,660		94,660		
03-0308822	RALEIGH	NC		06/27/1996		16,454,639							759,586		759,586		
03-0308877	CHEROKEE COUNTY	GA		04/03/1997		3,187,032							123,422		123,422		
03-0309176	HAMILTON	OH		07/10/1996		1,209,824							55,214		55,214		
03-0309254	TAMPA	FL		08/29/1996		681,688							38,312		38,312		
03-0309823	CHEEKTOWAGA	NY		03/31/1997		2,045,233							134,777		134,777		
03-0310231	OAKDALE	MN		08/27/1997		2,263,287							32,116		32,116		
03-0310337	HOUSTON	TX		09/30/1997		9,706,825							207,410		207,410		
03-0310373	MARYLAND HEIGHTS	MO		08/22/1997		1,432,360							49,034		49,034		
03-0310442	HOUSTON	TX		09/30/1997		568,657							12,151		12,151		
03-0310520	OAKDALE	MN		12/01/1997		933,729							13,326		13,326		
03-0310713	NEWARK	CA		02/24/1998		494,760							95,196		95,196		
03-0310759	CRANFORD	NJ		03/05/1998		661,300							21,924		21,924		
03-0310828	LOVELAND	OH		04/30/1998		154,240							35,298		35,298		
03-0310933	PANAMA CITY	FL		05/26/1998		318,842							50,901		50,901		
03-0311109	INDIANAPOLIS	IN		08/17/1998		1,226,972							166,495		166,495		
03-0311521	KENT	WA		01/05/1999		763,089							56,561		56,561		
03-0311838	SEATTLE	WA		04/07/1999		809,792							21,067		21,067		
03-0312004	FARMERS BRANCH	TX		07/13/1999		2,716,883							32,413		32,413		
03-4000027	NAUGATUCK	CT		09/10/1996		3,961,937							66,047		66,047		
03-4000361	VASHON	WA		05/01/1997		1,774,287							66,297		66,297		
03-4000449	PORTLAND	OR		05/29/1997		69,860							34,665		34,665		
03-4000509	FAIRFIELD	OH		06/30/1997		4,030,826							141,849		141,849		
03-4000518	MARIETTA	GA		07/18/1997		3,417,254							118,544		118,544		
03-4000554	LANSING	MI		11/25/1997		2,928,376							40,726		40,726		
03-4000590	CINCINNATI	OH		09/30/1997		2,112,236							71,550		71,550		
03-4000669	ROBERTSDALE	AL		11/04/1997		1,162,240							48,789		48,789		
03-4000678	MARYSVILLE	WA		04/30/1998		3,071,642							40,734		40,734		
03-4000843	BELLEVUE	WA		11/12/1997		75,777							20,120		20,120		
03-4000861	FLORENCE	KY		03/10/1998		11,057,872							66,135		66,135		
03-4000912	ST PETERSBURG	FL		01/30/1998		478,142							20,181		20,181		
03-4000958	BOSTON	MA		07/28/1998		243,647							34,797		34,797		
03-4001019	MONROEVILLE	PA		09/01/1998		4,860,761							141,233		141,233		
03-4001028	OKLAHOMA CITY	OK		07/27/1998		1,207,586							35,961		35,961		
03-4001046	RANCHO BERNARDO	CA		08/17/1998		36,305							4,902		4,902		
03-4001055	EVANDALE	OH		11/12/1998		2,800,220							152,004		152,004		
03-4001064	DAVISON	MI		09/30/1998		1,483,710							191,798		191,798		
03-4002170	SALT LAKE CITY	UT		12/28/1999		1,523,844							20,623		20,623		
03-4100095	JACKSONVILLE	FL		12/13/1995		1,577,199							85,232		85,232		
03-4100224	HOUSTON	TX		03/12/1997		1,787,369							68,017		68,017		
00-1100010	KENTWOOD	MI		06/23/2003									513,981		513,981		
0299999. Mortgages with partial repayments						4,088,869,752							40,582,503		40,582,503		
0599999 - Totals						4,261,512,086							213,184,191		213,232,651	48,460	48,460

SCHEDULE BA - PART 2

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
	Boston Capital Intermediate Term Income Fund LLC								430,020			0.333
1599999. Joint	Venture Interests - Common Stock - Unaffiliated								430,020			XXX
	Stuyvestant Hall Master Tenant LLC							149,550				0.990
1799999. Joint	Venture Interests - Real Estate - Unaffiliated							149,550				XXX
	Hudson Housing Tax Credit Fund XLVI LLC					12/22/2010		5,090,451		4,805,865		1.000
	Nationwide Affordable Housing Fund 42			RBC Capital Markets				10,776,367		31,445,085		0.999
	Nationwide Affordable Housing Fund 45							2,100,952				0.999
	Nationwide Affordable Housing Fund XXV	Columbus	OH	Apollo Housing Capital		08/03/2005		60,000		343,962		0.999
	WNC Institutional Tax Credit Fund 33					09/23/2010		4,508,562		21,197,030		0.999
3199999. Non-Guaranteed	Federal Low Income Housing Tax Credit - Unaffiliated							2,100,952	20,435,380	57,791,942		XXX
3999999. Total -	Unaffiliated							2,250,502	20,865,400		57,791,942	XXX
4099999. Total -	Affiliated											XXX
4199999 - Totals								2,250,502	20,865,400		57,791,942	XXX

SCHEDULE BA - PART 3

[illegible]

STATEMENT AS OF MARCH 31, 2012 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)
3128MJ-Q3-7	FHLMC Giant Pool #G08473 3.500% 01/15/		.01/05/2012	Barclays Capital		10,261,719	10,000,000	10,694	1
31394A-PF-7	FNMA REMIC Ser 2004-65 CI ZA 4.500% 08		.03/01/2012	Interest Capitalization		236,345	236,345		1
31394B-DH-4	FNMA REMIC Ser 2004-78 CI Z 5.500% 11/		.03/01/2012	Interest Capitalization		225,153	225,153		1
31394B-FS-8	FNMA REMIC Ser 2004-79 CI ZD 5.500% 11		.03/01/2012	Interest Capitalization		270,396	270,396		1
31395B-R3-9	FNMA REMIC Ser 2006-24 CI Z 5.500% 04/		.03/01/2012	Interest Capitalization		1,022,627	1,022,627		1
31395X-MD-4	FHLMC REMIC Ser 3025 CI ZC 5.000% 08/1		.03/01/2012	Interest Capitalization		168,727	168,727		1
31395X-WS-0	FHLMC REMIC Ser 3019 CI ZQ 5.000% 06/1		.03/01/2012	Interest Capitalization		1,096,658	1,096,658		1
31396F-G3-1	FHLMC REMIC Ser 3068 CI Z 5.500% 11/15		.03/01/2012	Interest Capitalization		482,178	482,178		1
31396T-QY-2	FHLMC REMIC Ser 3174 CI PZ 5.000% 01/1		.03/01/2012	Interest Capitalization		237,366	237,366		1
31396W-Q7-4	FNMA REMIC Ser 2007-74 CI ZE 5.500% 08		.03/01/2012	Interest Capitalization		190,095	190,095		1
31396Y-F7-2	FNMA REMIC Ser 2008-29 CI ZA 4.500% 04		.03/01/2012	Interest Capitalization		260,594	260,594		1
31397A-6C-2	FHLMC REMIC Ser 3209 CI TZ 5.000% 08/1		.03/01/2012	Interest Capitalization		94,180	94,180		1
592643-BN-9	Metropolitan Washington DC Rev Bld Amer		.03/02/2012	Bank of America BSD Dealer		2,923,975	2,500,000	86,667	2FE
3199999. Subtotal - Bonds - U.S. Special Revenues						17,470,013	16,784,319	97,361	XXX
01448T-AD-6	ALESCO Pfd Fdg Ltd Mezz Nt Ser 5A CI C1		.03/23/2012	Interest Capitalization		59,058	59,058		6FE
01448Y-AE-3	ALESCO Pfd Fdg Ltd Mezz Nt Ser A7 CI C P		.03/23/2012	Interest Capitalization		27,284			6FE
01449C-AK-6	ALESCO Pfd Fdg Ltd Mezz Nt Ser 8A CI C1		.03/23/2012	Interest Capitalization		95,508	95,508		6FE
01449W-AC-0	ALESCO Pfd Fdg Ltd Mezz Nt Ser 10A CI B		.03/23/2012	Interest Capitalization		28,665			5AM
032479-AD-9	Anadarko Finance Co Co Gtd Nt Ser B 7		.03/27/2012	Credit Suisse First Boston		4,995,960	4,000,000	124,167	2FE
04044T-AB-2	Aristotle Holding Inc Co Gtd Nt 6.125%		.01/18/2012	Morgan Stanley & Co Inc		8,693,280	8,000,000	84,389	2FE
04044T-AJ-5	Aristotle Holding Inc Nt 3.900% 02/15/		.03/28/2012	Various		12,363,245	12,500,000	19,338	2FE
04249E-AE-1	Army & Air Force Exchange Svc Sr Nt 2		.02/29/2012	US Bancorp		20,000,000	20,000,000		1Z
07170L-AE-2	Bausch and Lomb Inc Revolver Nt 2 2.99		.03/30/2012	Tax Free Exchange		900,000		150	4FE
07170L-AE-2	Bausch and Lomb Inc Revolver Nt 5 2.99		.03/13/2012	Credit Suisse First Boston		900,000	900,000		4FE
10062B-AA-0	Boston Cap Int Term Inc Fd LLC Sr Nt 6		.02/28/2012	Direct		366,927			2Z
12543K-AE-4	Community Health Systems Inc Extended Te		.02/29/2012	Tax Free Exchange		7,506,927	7,506,927	48,129	3FE
12543K-AE-4	Community Health Systems Inc Extended Te		.02/02/2012	Tax Free Exchange		1,843,676	1,843,676	5,333	3FE
14155F-AB-6	Cardinals Ballpark LLC Sr Nt 5.770% 09		.02/29/2012	Tax Free Exchange		18,234,327	18,183,031	437,150	2Z
141781-AT-1	Cargill Inc Sr Nt 6.125% 04/19/34		.01/17/2012	Barclays Capital		8,438,850	7,000,000	108,378	1FE
141781-AY-0	Cargill Inc Sr Nt 4.307% 05/14/21		.01/09/2012	Barclays Capital		14,401,799	13,222,000	91,748	1FE
141781-AZ-7	Cargill Inc Sr Nt 3.250% 11/15/21		.01/06/2012	Barclays Capital		7,051,863	7,005,000	39,841	1FE
25459H-AX-3	DirectTV Holdings/Fin Co Gtd Nt 6.000%		.03/22/2012	Merrill Lynch		2,705,700	2,500,000	17,500	2FE
29273R-AR-0	Energy Transfer Partners Sr Nt 6.500%		.01/09/2012	UBS Warburg London		4,982,100	5,000,000		2FE
37048B-AB-0	General Parts Intl Gtd Sr Nt Ser B 8.4		.01/01/2012	Taxable Exchange		5,884,029	5,500,000	56,644	3FE
37048B-AG-9	General Parts Intl Gtd Sr Nt 9.570% 07		.03/28/2012	Taxable Exchange		19,139,781	16,200,000	374,666	3FE
40426W-AV-3	HRPT Properties Tr Sr Nt 6.650% 01/15/		.03/23/2012	UBS Warburg London		1,554,081	1,450,000	19,553	2FE
41283D-AB-9	Harley-Davidson Inc Co Gtd Nt 6.800% 0		.01/05/2012	Goldman Sachs & Company		23,109,000	20,000,000	94,444	2FE
44106D-AJ-9	Hospira Inc Sr Nt 6.050% 03/30/17		.03/06/2012	Various		18,261,970	16,250,000	420,517	2FE
449669-AK-6	IMC Global Inc Sr Nt 7.300% 01/15/28		.03/23/2012	Deutsche Bank Securities		4,917,640	4,000,000	59,211	2FE
478366-AN-7	Johnson Controls Inc Sr Nt 6.000% 01/1		.03/27/2012	Morgan Stanley & Co Inc		16,411,178	14,425,000	180,313	2FE
55908D-AE-6	Magellan Midstream Partn Sr Nt 6.550%		.01/19/2012	Morgan Stanley & Co Inc		17,629,050	15,000,000	24,563	2FE
67073E-AG-5	Nuveen Investments Inc New Extended Term		.03/09/2012	Tax Free Exchange		530,203	530,203	2,240	4FE
67073E-AG-5	Nuveen Investments Inc New Extended Term		.03/09/2012	Tax Free Exchange		717,139	717,139	4,885	4FE
67073E-AH-3	Nuveen Investments Inc Extended Revolver		.02/29/2012	Deutsche Bank Securities		1,111,399	1,111,399		4FE
67073E-AH-3	Nuveen Investments Inc Extended Revolver		.02/10/2012	Deutsche Bank Securities		2,137,306	2,137,306		4FE
69353C-A*-2	PRA International Term Ln Nt 2 3.601%		.03/01/2012	Tax Free Exchange		67,591	68,182	568	3FE
78532*-AD-5	Sabine Mining Co Sec Nt 4.580% 02/21/3		.02/21/2012	PNC Capital Markets		20,000,000	20,000,000		2Z
78573A-AC-4	SABMiller Holdings Inc Nt 4.950% 01/15		.01/10/2012	Barclays Capital		4,966,750	5,000,000		2FE
89054X-AA-3	Topaz Solar Farms LLC Nt 5.750% 09/30/		.02/16/2012	Barclays Capital		34,000,000	34,000,000		2FE
89233P-ST-9	Toyota Motor Credit Corp Sr Nt 3.300%		.01/09/2012	Citigroup		29,888,700	30,000,000		1FE
90265E-AG-5	UDR Inc Co Gtd Nt 4.625% 01/10/22		.01/05/2012	Citigroup		19,820,000	20,000,000		2FE
91303F-AD-1	United Subcontractors Inc Term Ln B Nt 1		.03/30/2012	Interest Capitalization		15,115	15,115		6*
94981Q-AJ-7	Wells Fargo Mtg Backed Sec Tr Ser 2005-A		.02/22/2012	Amherst Securities		17,218,750	20,000,000	39,337	6FE
F3166*-AA-2	Essilor Intl Sr Nt Ser A 2.650% 03/15/		.03/15/2012	Citigroup		15,000,000	15,000,000		1Z
F3166*-AB-0	Essilor Intl Sr Nt Ser B 3.100% 03/15/		.03/15/2012	Citigroup		10,000,000	10,000,000		1Z
000000-00-0	First Data Corp New Extended Term Ln B N		.03/26/2012	Tax Free Exchange		479,271		232	4FE
067901-AG-3	Barrick Gold Corp Sr Nt 5.250% 04/01/4	A	.03/29/2012	Citigroup		12,477,500	12,500,000		2FE
292505-AD-6	EnCana Corp Sr Nt 6.500% 08/15/34	A	.03/26/2012	UBS Warburg London		5,331,500	5,000,000	39,722	2FE
292505-AG-9	EnCana Corp Nt 6.500% 02/01/38	A	.03/26/2012	Morgan/JP/Securities - Bonds		5,364,850	5,000,000	52,361	2FE
98462Y-BF-6	Yamana Gold Inc Priv Pl Sr Nt 4.760% 0	A	.03/23/2012	Royal Bank of Scotland		18,000,000	18,000,000		2Z
12657B-AA-7	Calitum I Priv Pl 4.130% 04/01/27	F	.03/30/2012	Morgan/JP/Securities - Bonds		20,000,000	20,000,000		1Z
40052V-AB-0	Grupo Bimbo SAB De CV Co Gtd Nt 4.500%	F	.01/18/2012	Citigroup		6,943,300	7,000,000		2FE
449786-AQ-5	Ing Bank NV Nt 3.750% 03/07/17	F	.02/29/2012	Deutsche Bank Securities		14,922,900	15,000,000		1FE

STATEMENT AS OF MARCH 31, 2012 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)
500472-AF-2	Koninklijke Philips Electronic Sr Nt 3	F	.03/28/2012	Various		11,469,366	11,429,000	25,001	1FE
74040P-AC-5	Preferred Term Sec Ltd V Mezz Nt PTP ABS	R	.01/03/2012	Interest Capitalization		3,705	3,705		6FE
740417-AB-6	Preferred Term Sec Ltd VI Mezz Nt PTP AB	R	.01/03/2012	Interest Capitalization		4,443	4,443		6FE
74041A-AG-8	Preferred Term Sec XIII Nt Fx-to-Flt Ser	R	.03/26/2012	Interest Capitalization		27,645	27,645		6FE
74041E-AC-9	Preferred Term Sec Ltd XVII Mezz Nt PTP	R	.03/23/2012	Interest Capitalization		19,989	19,989		6FE
74042E-AC-8	Preferred Term Sec Ltd XXVIII Mezz Nt Cl	F	.03/23/2012	Interest Capitalization		12,618	12,618		6FE
74042E-AD-6	Preferred Term Sec Ltd XXVIII Mezz Nt Cl	F	.03/23/2012	Interest Capitalization		67,008	67,008		6FE
74042H-AC-1	Preferred Term Sec Ltd XIX Nt Cl B PTP A	R	.03/22/2012	Interest Capitalization		26,462	26,462		6FE
74042W-AC-8	Preferred Term Sec Ltd XVIII Nt Cl B PTP	F	.03/23/2012	Interest Capitalization		95,628	95,628		6FE
74042W-AD-6	Preferred Term Sec Ltd XVIII Nt Cl C PTP	F	.03/23/2012	Interest Capitalization		37,328	37,328		6FE
74138N-AA-7	Preferred Term Sec Ltd XIX Combo Nt PTP	R	.03/23/2012	Interest Capitalization		26,109	26,109		6*
74138P-AA-2	Preferred Term Sec Ltd XVIII Combo Nt PT	R	.03/23/2012	Interest Capitalization		25,814	25,814		6*
75903A-AD-9	Regional Diversified Fdg Sr Nt Ser 2005-	F	.01/25/2012	Interest Capitalization		78,445	78,445		6FE
81180W-AE-1	Seagate Tech HDD Holding Co Gtd Nt 7.7	F	.01/19/2012	Tax Free Exchange		997,773	1,000,000	7,319	3FE
893830-BB-4	Transocean Sedco Forex Inc Co Gtd Nt 6	F	.01/20/2012	Morgan/JP/Securities - Bonds		19,221,120	18,000,000	159,375	2FE
68781F-AA-5	Thames Water Util Cayman Fin Sr Nt Ser 1	F	.02/27/2012	HSBC Securities		20,000,000	20,000,000		1Z
68781F-AD-9	Thames Water Util Cayman Fin Sr Nt Ser B	F	.02/27/2012	HSBC Securities		25,000,000	25,000,000		2Z
N6777F-AG-4	Overseas Assistance Fin BV Sr Nt 5.000	F	.03/30/2012	Bank of America BISD Dealer		20,000,000	20,000,000		1Z
N7660F-AM-9	SHV Nederland BV Sr Nt 4.420% 03/28/22	F	.03/28/2012	Citigroup		50,000,000	50,000,000		2Z
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						606,607,625	589,375,885	2,537,074	XXX
8399997. Total - Bonds - Part 3						624,077,638	606,160,204	2,634,435	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						624,077,638	606,160,204	2,634,435	XXX
78412J-20-5	SFA CABS II CDO Pfd		.03/07/2012	Direct	4,500.000		0.00		P6UZ*
86358X-20-3	SFA ABS CDO III LTD Pfd	F	.03/07/2012	Wells Fargo	2,734.000		0.00		P6UFE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							XXX		XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
9799997. Total - Common Stocks - Part 3							XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks							XXX		XXX
9899999. Total - Preferred and Common Stocks							XXX		XXX
9999999 - Totals						624,077,638	XXX	2,634,435	XXX

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

STATEMENT AS OF MARCH 31, 2012 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	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36200M-TT-0	GNMA Pool #604562 3.500% 08/15/18		03/01/2012	Paydown		49,838	49,838	46,785	48,084		1,754		1,754		49,838				292	08/15/2018	1
362027-GS-7	GNMA Pool #2009 8.150% 04/15/12		03/01/2012	Paydown		7,329	7,329	6,376	7,282		47		47		7,329				100	04/15/2012	1
362092-GC-6	GNMA GNSF Pool #59595 11.500% 02/15/13		03/01/2012	Paydown		42	42	41	42						42				1	02/15/2013	1
36210U-WX-7	GNMA PTC #502962 6.000% 04/15/14		03/01/2012	Paydown		19,586	19,586	19,266	19,454		132		132		19,586				241	04/15/2014	1
36210Y-R2-3	GNMA PTC #506405 6.000% 04/15/14		03/01/2012	Paydown		8,052	8,052	7,921	7,997		56		56		8,052				83	04/15/2014	1
36211E-SP-4	GNMA PTC #510926 6.000% 05/15/14		03/01/2012	Paydown		5,433	5,433	5,344	5,393		40		40		5,433				55	05/15/2014	1
36215W-2S-2	GNMA GNSF Pool #147585 9.500% 03/15/16		03/01/2012	Paydown		883	883	860	871		12		12		883				14	03/15/2016	1
362197-3A-1	GNMA GNSF Pool #269993 9.500% 06/15/20		03/01/2012	Paydown		27	27	28	27		(1)		(1)		27					06/15/2020	1
36220T-2Q-6	GNMA GNSF Pool #287983 9.500% 08/15/20		03/01/2012	Paydown		219	219	228	225		(6)		(6)		219				3	08/15/2020	1
36223A-5D-0	GNMA GNSF Pool #302444 9.500% 12/15/20		03/01/2012	Paydown		75	75	77	77		(2)		(2)		75				1	12/15/2020	1
36225A-ZZ-6	GNMA Pool #780760 6.000% 04/15/13		03/01/2012	Paydown		62,075	62,075	58,418	61,177		897		897		62,075				610	04/15/2013	1
36225B-EW-4	GNMA PTC #781049 6.500% 06/15/14		03/01/2012	Paydown		22,708	22,708	22,346	22,543		165		165		22,708				253	06/15/2014	1
36225B-GC-6	GNMA PTC #781095 6.500% 08/15/14		03/01/2012	Paydown		65,390	65,390	63,959	64,764		625		625		65,390				736	08/15/2014	1
36225B-HC-5	GNMA I Pool #781127 7.000% 01/15/15		03/01/2012	Paydown		20,527	20,527	20,337	20,414		112		112		20,527				241	01/15/2015	1
	Redemption 100.0000				100.0000																
455780-AA#-3	Indonesia (Republic of) AID Nt 9.020%		02/01/2012			53,736	53,736	52,393	53,239		497		497		53,736				2,423	08/01/2019	1
64908Q-AA-9	New Valley Generation V Tenn PTC 4.929		01/15/2012	Various		283,092	283,092	283,867	283,579		(487)		(487)		283,092				6,977	01/15/2012	1FE
0599999. Subtotal - Bonds - U.S. Governments						599,012	599,012	588,246	595,168		3,841		3,841		599,012				12,030	XXX	XXX
448814-CF-8	Hydro-Quebec Deb Ser FV 11.750% 02/01/1	A	02/01/2012	Maturity		4,000,000	4,000,000	4,654,240	4,005,810		(5,810)		(5,810)		4,000,000				235,000	02/01/2012	1FE
1099999. Subtotal - Bonds - All Other Governments						4,000,000	4,000,000	4,654,240	4,005,810				(5,810)		4,000,000				235,000	XXX	XXX
3128H6-DC-5	FHLMC Pool #E98199 3.500% 08/15/18		03/01/2012	Paydown		117,407	117,407	107,592	111,756		5,651		5,651		117,407				658	08/15/2018	1
3128H7-B7-6	FHLMC Pool #E99062 3.500% 09/15/18		03/01/2012	Paydown		72,279	72,279	68,100	69,858		2,421		2,421		72,279				420	09/15/2018	1
3128H7-G3-0	FHLMC Pool #E99218 3.500% 09/15/18		03/01/2012	Paydown		116,650	116,650	109,688	112,549		4,101		4,101		116,650				688	09/15/2018	1
3128H7-K4-3	FHLMC Pool #E99315 3.500% 10/15/18		03/01/2012	Paydown		69,135	69,135	65,008	66,716		2,418		2,418		69,135				261	10/15/2018	1
3128H7-K7-6	FHLMC Pool #E99318 3.500% 09/15/18		03/01/2012	Paydown		36,781	36,781	34,585	35,435		1,346		1,346		36,781				215	09/15/2018	1
3128H7-MX-7	FHLMC Pool #E99374 3.500% 10/15/18		03/01/2012	Paydown		39,825	39,825	37,448	38,368		1,456		1,456		39,825				236	10/15/2018	1
3128H7-NH-1	FHLMC Pool #E99392 3.500% 09/15/18		03/01/2012	Paydown		192,254	192,254	180,238	185,379		6,875		6,875		192,254				1,345	09/15/2018	1
3128HJ-AD-8	FHLMC Gold PC Pool #W30004 7.450% 05/1		03/01/2012	Paydown		125,810	125,810	119,621	122,216		3,594		3,594		125,810				1,566	05/15/2021	1
3128MJ-Q3-7	FHLMC Giant Pool #G08473 3.500% 01/15/		03/01/2012	Paydown		44,622	44,622	45,790			(1,168)		(1,168)		44,622				209	01/15/2042	1
312903-HR-1	FHLMC REMIC Ser 113-C 8.500% 05/15/21		02/15/2012	Paydown		269	269	276	270		(1)		(1)		269				4	05/15/2021	1
312904-AU-9	FHLMC REMIC Ser 181-E 7.000% 08/15/21		02/15/2012	Paydown		11,353	11,353	11,518	11,391		(39)		(39)		11,353				133	08/15/2021	1
312904-F7-5	FHLMC REMIC Ser 1022-J 6.000% 12/15/20		03/01/2012	Paydown		5,259	5,259	5,193	5,206		53		53		5,259				49	12/15/2020	1
312904-N2-7	FHLMC REMIC Ser 1030 F 9.000% 12/15/20		03/01/2012	Paydown		1,304	1,304	1,379	1,365		(62)		(62)		1,304				20	12/15/2020	1
312905-RA-2	FHLMC REMIC Ser 1070-H 7.500% 04/15/21		03/01/2012	Paydown		30,668	30,668	31,493	30,976		(308)		(308)		30,668				477	04/15/2021	1
312905-YJ-5	FHLMC REMIC Ser 1077-E 9.000% 05/15/21		03/01/2012	Paydown		22,400	22,400	22,698	22,450		(49)		(49)		22,400				467	05/15/2021	1
312906-E5-5	FHLMC REMIC Ser 1116-XA 8.400% 08/15/2		03/01/2012	Paydown		7,729	7,729	7,438	7,607		122		122		7,729				107	08/15/2021	1
312906-LL-2	FHLMC REMIC Ser 1110-Z 8.500% 07/15/21		03/01/2012	Paydown		13,763	13,763	14,310	14,025		(262)		(262)		13,763				217	07/15/2021	1
312913-ZE-9	FHLMC REMIC Ser 1437-HD 7.000% 12/15/2		03/01/2012	Paydown		20,298	20,298	20,820	20,615		(318)		(318)		20,298				247	12/15/2022	1
312915-UF-6	FHLMC REMIC Ser 1504 Z 7.000% 05/15/23		03/01/2012	Paydown		21,991	21,991	22,621	22,371		(380)		(380)		21,991				264	05/15/2023	1
31294K-UC-7	FHLMC Gold PC Pool #E01479 3.500% 09/1		03/01/2012	Paydown		169,054	169,054	159,122	163,238		5,816		5,816		169,054				989	09/15/2018	1
31339D-SE-9	FHLMC REMIC Ser 2416 PV 6.000% 02/15/3		03/01/2012	Paydown		151,549	151,549	153,017	151,946		(397)		(397)		151,549				1,174	02/15/2032	1
31339G-JU-6	FHLMC REMIC Ser 2367 ZK 6.000% 10/15/3		03/01/2012	Paydown		88,675	88,675	88,453	88,458		217		217		88,675				813	10/15/2031	1
3133T2-YE-4	FHLMC REMIC Ser 1643-E 6.500% 05/15/23		03/01/2012	Paydown		13,787	13,787	14,074	13,957		(170)		(170)		13,787				193	05/15/2023	1
3133T3-KF-4	FHLMC REMIC Ser 1628-KZ 6.250% 12/15/2		03/01/2012	Paydown		186,204	186,204	195,624	190,761		(4,557)		(4,557)		186,204				1,834	12/15/2023	1
3133T6-MA-0	FHLMC REMIC Ser 1837-Z 6.500% 04/15/26		03/01/2012	Paydown		163,618	163,618	168,680	166,580		(2,963)		(2,963)		163,618				1,793	04/15/2026	1
3133TC-6P-8	FHLMC Structured Ser 2008 M 7.000% 11/		03/01/2012	Paydown		16,995	16,995	17,638	17,1												

STATEMENT AS OF MARCH 31, 2012 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	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31340Y-QS-1	FHLMC REMIC Ser 46-B 7.800% 09/15/20		02/15/2012	Paydown		8,495	8,495	8,497	8,486		9		9		8,495				118	09/15/2020	1
31340Y-X6-1	FHLMC REMIC Ser 85-C 8.600% 01/15/21		02/15/2012	Paydown		7,670	7,670	7,296	7,519		151		151		7,670				89	01/15/2021	1
31344M-H4-6	Federal Home Loan Mtg Ser 28-2951 10.00		03/01/2012	Paydown		1,315	1,315	1,321	1,306		9		9		1,315				22	08/01/2014	1
31358E-RK-0	FNMA REMIC Ser 1990-72B 9.000% 07/25/2		03/01/2012	Paydown		15,150	15,150	14,793	14,967		183		183		15,150				299	07/25/2020	1
31358G-X4-4	FNMA REMIC Ser 1991-56G 8.600% 06/25/2		03/01/2012	Paydown		7,228	7,228	7,098	7,153		74		74		7,228				104	06/25/2021	1
31358H-GT-6	FNMA REMIC Ser 1991-73A 8.000% 07/25/2		03/01/2012	Paydown		2,063	2,063	1,982	2,030		33		33		2,063				28	07/25/2021	1
31358H-H4-0	FNMA REMIC Ser 1991-98J 8.000% 08/25/2		03/01/2012	Paydown		17,574	17,574	18,115	17,762		(188)		(188)		17,574				315	08/25/2021	1
31358J-HU-8	FNMA REMIC Ser 1991-113 ZE 7.500% 09/2		03/01/2012	Paydown		988	988	1,017	1,003		(15)		(15)		988				11	09/25/2021	1
31358M-Q4-9	FNMA REMIC G1992-42 Z 7.000% 07/25/22		03/01/2012	Paydown		14,042	14,042	13,946	13,951		91		91		14,042				170	07/25/2022	1
31358N-SB-4	FNMA REMIC Ser 1992-124 PZ 7.000% 07/2		03/01/2012	Paydown		130,585	130,585	134,351	132,406		(1,822)		(1,822)		130,585				1,196	07/25/2022	1
31359B-DN-4	FNMA REMIC Ser 1993-115G 5.500% 07/25/		03/01/2012	Paydown		77,463	77,463	70,576	74,994		2,469		2,469		77,463				680	07/25/2023	1
31359B-ZK-6	FNMA REMIC Ser 1993-119GA 6.500% 07/25		03/01/2012	Paydown		17,436	17,436	17,207	17,310		126		126		17,436				181	07/25/2023	1
31359E-AT-8	FNMA REMIC Ser 1993-167GA 7.000% 09/25		03/01/2012	Paydown		132,507	132,507	135,988	131,995		512		512		132,507				1,469	09/25/2023	1
31359E-LJ-8	FNMA REMIC Ser 1993-204ZA 6.500% 10/25		03/01/2012	Paydown		78,364	78,364	71,411	74,840		3,525		3,525		78,364				517	10/25/2023	1
31359E-YL-9	FNMA REMIC Ser 1993-199PF 6.500% 10/25		03/01/2012	Paydown		83,021	83,021	84,444	83,005		16		16		83,021				844	10/25/2023	1
31359F-DE-5	FNMA REMIC Ser 1993-202M 6.500% 11/25/		03/01/2012	Paydown		333,970	333,970	342,970	334,134		(164)		(164)		333,970				3,433	11/25/2023	1
31359G-DE-3	FNMA REMIC Ser 1993-225 CI UB 6.500% 1		03/01/2012	Paydown		36,432	36,432	37,018	36,860		(428)		(428)		36,432				343	12/25/2023	1
31359G-P3-4	FNMA REMIC Ser 1994-37L 6.500% 03/25/2		03/01/2012	Paydown		83,281	83,281	84,566	83,520		(239)		(239)		83,281				891	03/25/2024	1
31359K-ZR-1	FNMA Ser 1996-45 CI K 7.000% 09/25/21		03/01/2012	Paydown		19,207	19,207	19,591	19,497		(290)		(290)		19,207				199	09/25/2024	1
31359P-DJ-2	FNMA ACES Ser 1997-M2 CI Z 7.125% 01/1		03/01/2012	Paydown		1,430	1,430	1,536	1,528		(98)		(98)		1,430				17	01/17/2037	1
31359Q-UN-2	FNMA REMIC Ser 1997-56 Z 7.000% 09/18/		03/01/2012	Paydown		42,701	42,701	43,450	43,121		(420)		(420)		42,701				550	09/18/2027	1
31359T-6P-8	FNMA Ser 1998-37 CI VZ 6.000% 06/17/28		03/01/2012	Paydown		157,497	157,497	162,172	159,621		(2,124)		(2,124)		157,497				1,725	06/17/2028	1
31359U-TL-9	FNMA REMIC Ser 1998-54C 6.000% 09/18/2		03/01/2012	Paydown		25,513	25,513	25,608	25,536		(23)		(23)		25,513				145	09/18/2028	1
31359V-BH-5	FNMA Ser 1998-73 CI MZ 6.300% 10/17/38		03/01/2012	Paydown		341,742	341,742	350,566	347,095		(5,352)		(5,352)		341,742				5,322	10/17/2038	1
313602-3E-2	FNMA REMIC Ser 1989-67D 9.000% 10/25/1		03/01/2012	Paydown		13,104	13,104	13,061	13,036		69		69		13,104				260	10/25/2019	1
313602-DV-3	FNMA REMIC Ser 1988-15A 9.000% 06/25/1		03/01/2012	Paydown		9,163	9,163	9,275	9,195		(32)		(32)		9,163				125	06/25/2018	1
313602-GQ-1	FNMA REMIC Ser 1988-25B 9.250% 10/25/1		03/01/2012	Paydown		3,730	3,730	3,946	3,816		(87)		(87)		3,730				57	10/25/2018	1
313602-QA-5	FNMA REMIC Ser 1989-19A 10.300% 04/25/1		03/01/2012	Paydown		2,400	2,400	2,458	2,385		14		14		2,400				41	04/25/2019	1
313602-W4-2	FNMA REMIC Ser 1989-62G 8.600% 10/25/1		03/01/2012	Paydown		9,922	9,922	9,939	9,922		(1)		(1)		9,922				119	10/25/2019	1
313603-2H-4	FNMA REMIC Ser 1990-35E 9.500% 04/25/2		03/01/2012	Paydown		127	127	135	129		(2)		(2)		127				2	04/25/2020	1
313603-GW-6	FNMA REMIC Ser 1989-86E 8.750% 11/25/1		03/01/2012	Paydown		1,735	1,735	1,719	1,724		11		11		1,735				25	11/25/2019	1
313603-JJ-2	FNMA REMIC Ser 1989-90E 8.700% 12/25/1		03/01/2012	Paydown		2,523	2,523	2,661	2,585		(61)		(61)		2,523				44	12/25/2019	1
313603-YL-0	FNMA REMIC Ser 1990-16E 9.000% 03/25/2		03/01/2012	Paydown		3,334	3,334	3,381	3,335		(1)		(1)		3,334				51	03/25/2020	1
31366W-FE-7	FNMA Pool #160465 6.160% 08/25/13		03/01/2012	Paydown		2,063	2,063	2,255	2,122		(59)		(59)		2,063				21	08/25/2013	1
31371K-U9-0	FNMA Pool #254508 5.000% 11/25/12		03/01/2012	Paydown		134,258	134,258	138,495	134,617		(359)		(359)		134,258				1,092	11/25/2012	1
31377M-AP-6	FNMA DUS Pool #380814 6.030% 12/25/19		03/01/2012	Paydown		15,018	15,018	16,119	15,571		(553)		(553)		15,018				151	12/25/2019	1
31377M-Y7-0	FNMA DUS Pool #381534 6.585% 04/25/24		03/01/2012	Paydown		29,033	29,033	32,118	31,086		(2,053)		(2,053)		29,033				319	04/25/2024	1
31377Q-HL-3	FNMA DUS Pool #383863 6.850% 07/25/18		03/01/2012	Paydown		30,777	30,777	34,196	32,525		(1,748)		(1,748)		30,777				352	07/25/2018	1
31377R-JL-5	FNMA DUS Pool #384667 7.090% 01/25/27		03/01/2012	Paydown		49,897	49,897	54,817	53,620		(3,723)		(3,723)		49,897				591	01/25/2027	1
31377T-KU-9	FNMA DUS Pool #386507 5.690% 11/25/18		03/01/2012	Paydown		31,627	31,627	32,744	32,114		(487)		(487)		31,627				300	11/25/2018	1
31377T-XE-1	FNMA DUS Pool #386877 4.990% 04/25/19		03/01/2012	Paydown		25,897	25,897	24,816	25,284		612		612		25,897				227	04/25/2019	1
31377U-FK-4	FNMA DUS Pool #387270 5.450% 03/25/35		03/01/2012	Paydown		16,736	16,736	16,833	16,806		(70)		(70)		16,736				152	03/25/2035	1
31381H-TQ-9	FNMA DUS Pool #461459 5.450% 11/25/23		03/01/2012	Paydown		106,901	106,901	110,025	108,783		(1,882)		(1,882)		106,901				973	11/25/2023	1
31381H-TR-7	FNMA DUS Pool #461460 5.350% 09/25/23		03/01/2012	Paydown		31,690	31,690	32,5,56													

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SCHEDULE D - PART 4

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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 Year's Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation or Market In- dicator (a)
31392E-SX-9	FNMA REMIC Ser 2002-59 CI B 5.500% 09/		03/01/2012	Paydown		15,860	15,860	16,489	16,181		(321)		(321)		15,860				144	09/25/2017	1
31392F-JK-4	FNMA REMIC Ser 2002-73 CI PE 5.500% 10		03/01/2012	Paydown		445,271	445,271	448,959	444,286		985		985		445,271				3,824	10/25/2031	1
31392G-DK-8	FNMA Ser 2002-90 CI PD 4.000% 10/25/32		03/01/2012	Paydown		205,351	205,351	209,971	207,909		(2,558)		(2,558)		205,351				1,429	10/25/2032	1
31392H-QG-1	FNMA REMIC Ser 2003-11 CI DB 5.000% 04		02/01/2012	Paydown		203,425	203,425	207,906	202,996		428		428		203,425				1,136	04/25/2017	1
31392J-YQ-6	FNMA REMIC Tr Ser 2003 W3 CI 2A5 5.356		03/01/2012	Paydown		26,954	26,954	27,409	27,237		(283)		(283)		26,954				237	06/25/2042	1
31392T-WT-0	FHLMC REMIC Ser 2478 JF 6.000% 08/15/2		03/01/2012	Paydown		36,470	36,470	37,986	37,011		(541)		(541)		36,470				349	08/15/2022	1
31392U-KL-7	FHLMC REMIC Ser 2504 N 5.500% 09/15/1		03/01/2012	Paydown		314,656	314,656	321,490	316,555		(1,899)		(1,899)		314,656				2,874	09/15/2017	1
31392U-MQ-4	FHLMC REMIC Ser 2503 BH 5.500% 09/15/1		03/01/2012	Paydown		146,193	146,193	150,830	147,261		(1,069)		(1,069)		146,193				1,336	09/15/2017	1
31392V-7G-1	FHLMC REMIC Ser 2498 BM 5.500% 09/15/1		03/01/2012	Paydown		22,574	22,574	23,205	22,749		(175)		(175)		22,574				202	09/15/2017	1
31392V-SN-3	FHLMC REMIC Ser 2496 BK 5.500% 09/15/1		03/01/2012	Paydown		111,363	111,363	114,843	112,283		(920)		(920)		111,363				1,020	09/15/2017	1
31392W-GN-5	FHLMC REMIC Ser 2516 CI EH 5.500% 10/1		03/01/2012	Paydown		702,916	702,916	709,945	703,874		(958)		(958)		702,916				5,734	10/15/2022	1
31392W-JM-3	FHLMC REMIC Ser 2509 CI TV 5.500% 04/1		03/01/2012	Paydown		1,588,130	1,588,130	1,619,396	1,589,046		(916)		(916)		1,588,130				16,470	04/15/2022	1
31392W-MB-3	FHLMC REMIC Ser 2515 CI KB 5.000% 10/1		03/01/2012	Paydown		68,838	68,838	70,150	69,197		(359)		(359)		68,838				551	10/15/2017	1
31392X-GX-1	FHLMC REMIC Ser 2517 CI BH 5.500% 10/1		03/01/2012	Paydown		181,032	181,032	186,152	182,280		(1,247)		(1,247)		181,032				1,679	10/15/2017	1
31393B-PG-4	FNMA REMIC Ser 2003-32 CI KB 5.000% 03		01/01/2012	Paydown		28,758	28,758	29,477	28,682		76		76		28,758				120	03/25/2017	1
31393B-RF-4	FNMA REMIC Ser 2003-37 CI PD 5.250% 05		03/01/2012	Paydown		1,382,294	1,382,294	1,309,292	1,357,397		24,897		24,897		1,382,294				11,282	05/25/2032	1
31393C-PD-9	FNMA REMIC Ser 2003-55 CI CD 5.000% 06		03/01/2012	Paydown		113,684	113,684	112,493	112,972		711		711		113,684				932	06/25/2023	1
31393C-QH-9	FNMA REMIC Ser 2003-55 CI HY 5.000% 06		03/01/2012	Paydown		430,460	430,460	440,616	432,866		(2,407)		(2,407)		430,460				3,524	06/25/2023	1
31393D-G5-4	FNMA REMIC Ser 2003-59 CI MC 5.000% 05		03/01/2012	Paydown		955,691	955,691	952,406	952,482		3,209		3,209		955,691				7,307	05/25/2032	1
31393D-J6-9	FNMA REMIC Ser 2003-59 CI VJ 5.000% 08		03/01/2012	Paydown		606,764	606,764	613,401	606,569		196		196		606,764				4,966	08/25/2020	1
31393D-TX-9	FNMA REMIC Ser 2003-W10 CI 1A4 4.505%		03/01/2012	Paydown		121,094	121,094	121,090	120,943		152		152		121,094				951	06/25/2043	1
31393E-2B-4	FNMA REMIC Ser 2003-85 CI VY 5.000% 10		03/01/2012	Paydown		40,533	40,533	38,025	39,841		692		692		40,533				338	10/25/2024	1
31393E-LF-4	FNMA REMIC Ser 2003-W12 CI 1A8 4.550%		03/01/2012	Paydown		238,311	238,311	230,917	234,777		3,534		3,534		238,311				1,881	06/25/2043	1
31393E-MH-9	FNMA REMIC Ser 2003-84 CI PV 5.000% 08		03/01/2012	Paydown		107,137	107,137	100,073	105,060		2,077		2,077		107,137				894	08/25/2023	1
31393F-4B-9	FHLMC REMIC Ser 2528 CI KM 5.500% 11/1		03/01/2012	Paydown		241,369	241,369	245,613	242,779		(1,410)		(1,410)		241,369				2,170	11/15/2022	1
31393F-LU-8	FHLMC REMIC Ser 2527 CI BP 5.000% 11/1		03/01/2012	Paydown		97,413	97,413	98,722	97,699		(286)		(286)		97,413				768	11/15/2017	1
31393F-PA-8	FHLMC REMIC Ser 2532 CI PH 5.500% 12/1		03/01/2012	Paydown		2,863,471	2,863,471	2,943,112	2,902,878		(39,407)		(39,407)		2,863,471				25,609	12/15/2032	1
31393G-CY-8	FHLMC REMIC Ser 2545 CI NG 5.500% 03/1		03/01/2012	Paydown		132,374	132,374	134,649	132,156		217		217		132,374				1,073	03/15/2022	1
31393H-6S-6	FHLMC REMIC Ser 2543 CI AN 5.000% 12/1		03/01/2012	Paydown		211,088	211,088	209,241	210,286		803		803		211,088				1,684	12/15/2017	1
31393J-6E-3	FHLMC REMIC Ser 2556 CI TC 5.500% 01/1		03/01/2012	Paydown		259,264	259,264	271,579	262,396		(3,133)		(3,133)		259,264				2,303	01/15/2023	1
31393J-CQ-9	FHLMC REMIC Ser 2551 CI CB 5.000% 01/1		03/01/2012	Paydown		226,614	226,614	215,672	222,700		3,913		3,913		226,614				1,850	01/15/2018	1
31393J-VX-3	FHLMC REMIC Ser 2561 CI AE 5.000% 05/1		03/01/2012	Paydown		165,165	165,165	166,920	164,930		235		235		165,165				1,341	05/15/2017	1
31393J-YW-2	FHLMC REMIC Ser 2561 CI UE 5.500% 06/1		03/01/2012	Paydown		162,274	162,274	164,081	162,500		(226)		(226)		162,274				1,410	06/15/2022	1
31393K-SH-9	FHLMC REMIC Ser 2575 CI MV 5.500% 08/1		03/01/2012	Paydown		84,939	84,939	83,079	83,886		1,052		1,052		84,939				780	08/15/2024	1
31393L-N3-3	FHLMC REMIC Ser 2564 CI OU 5.500% 07/1		03/01/2012	Paydown		214,853	214,853	223,044	214,892		(39)		(39)		214,853				1,724	07/15/2031	1
31393M-FL-0	FHLMC REMIC Ser 2591 CI WC 5.000% 10/1		03/01/2012	Paydown		744,302	744,302	724,997	737,785		6,517		6,517		744,302				5,973	10/15/2032	1
31393N-MC-0	FHLMC REMIC Ser 2590 CI TY 5.500% 09/1		03/01/2012	Paydown		547,240	547,240	547,240	547,240						547,240				5,214	09/15/2032	1
31393P-H5-6	FHLMC REMIC Ser 2602 CI BL 5.500% 05/1		03/01/2012	Paydown		208,151	208,151	214,835	208,893		(742)		(742)		208,151				1,864	05/15/2022	1
31393P-NE-0	FHLMC REMIC Ser 2600 CI MD 5.500% 06/1		03/01/2012	Paydown		181,944	181,944	180,864	181,400		544		544		181,944				1,599	06/15/2032	1
31393P-RF-3	FHLMC REMIC Ser 2603 CI C 5.500% 04/15		03/01/2012	Paydown		319,654	319,654	338,284	324,741		(5,087)		(5,087)		319,654				2,719	04/15/2023	1
31393Q-2X-9	FHLMC REMIC Ser 2594 CI TE 5.500% 12/1		03/01/2012	Paydown		2,414,604	2,414,604	2,458,982	2,419,474		(4,870)		(4,870)		2,414,604				20,347	12/15/2031	1
31393R-4P-2	FHLMC REMIC Ser 2617 CI BG 4.000% 11/1		03/01/2012	Paydown		391,263	391,263														

STATEMENT AS OF MARCH 31, 2012 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	Stated Con- tractual Maturity Date	NAIC Desig- nation or Market In- dicator (a)
31394G-J6-1	FHLMC REMIC Ser 2649 CI OT 4.500% 11/1		03/01/2012	Paydown		506,266	506,266	479,213	500,209		6,057		6,057		506,266				3,751	11/15/2031	1
31394G-PF-4	FHLMC REMIC Ser 2659 CI PG 5.000% 12/1		03/01/2012	Paydown		301,863	301,863	301,155	301,248		615		615		301,863				3,464	12/15/2031	1
31394G-S8-7	FHLMC REMIC Ser 2657 CI DT 5.000% 08/1		03/01/2012	Paydown		311,832	311,832	288,396	302,963		8,870		8,870		311,832				2,459	08/15/2023	1
31394H-2H-3	FHLMC REMIC Ser 2662 CI B 5.000% 09/15		03/01/2012	Paydown		65,620	65,620	66,850	65,839		(220)		(220)		65,620				528	09/15/2021	1
31394H-4W-8	FHLMC REMIC Ser 2664 CI AY 5.000% 08/1		03/01/2012	Paydown		778,860	778,860	722,149	757,894		20,966		20,966		778,860				6,280	08/15/2023	1
31394H-C4-1	FHLMC REMIC Ser 2669 CI PG 5.500% 05/1		03/01/2012	Paydown		272,516	272,516	277,966	272,752		(237)		(237)		272,516				2,122	05/15/2032	1
31394H-ZZ-7	FHLMC REMIC Ser 2672 CI XB 5.500% 09/1		03/01/2012	Paydown		226,132	226,132	232,351	229,969		(3,836)		(3,836)		226,132				1,907	09/15/2023	1
31394J-JQ-1	FHLMC REMIC Ser 2673 CI NC 5.500% 05/1		01/01/2012	Paydown		2,203	2,203	2,241	2,198		4		4		2,203				10	05/15/2021	1
31394J-KW-6	FHLMC REMIC Ser 2673 CI QL 5.500% 09/1		03/01/2012	Paydown		1,718,445	1,718,445	1,758,559	1,729,640		(11,195)		(11,195)		1,718,445				15,470	09/15/2023	1
31394J-M2-0	FHLMC REMIC Ser 2676 CI JC 5.500% 10/1		03/01/2012	Paydown		330,971	330,971	336,401	331,181		(210)		(210)		330,971				2,951	10/15/2022	1
31394J-MS-3	FHLMC REMIC Ser 2676 CI KY 5.000% 09/1		03/01/2012	Paydown		1,608,196	1,608,196	1,521,862	1,575,982		32,214		32,214		1,608,196				12,946	09/15/2023	1
31394J-YA-9	FHLMC REMIC Ser 2697 CI LG 4.500% 10/1		03/01/2012	Paydown		816,373	816,373	729,888	783,282		33,091		33,091		816,373				5,883	10/15/2023	1
31394K-AE-4	FHLMC REMIC Ser 2687 CI PG 5.500% 03/1		03/01/2012	Paydown		403,023	403,023	387,217	399,193		3,831		3,831		403,023				3,641	03/15/2032	1
31394K-MM-1	FHLMC REMIC Ser 2686 CI JH 5.500% 07/1		03/01/2012	Paydown		151,498	151,498	152,824	151,519		(21)		(21)		151,498				1,386	07/15/2032	1
31394L-4E-9	FHLMC REMIC Ser 2684 CI PH 5.000% 01/1		03/01/2012	Paydown		309,006	309,006	290,176	302,418		6,588		6,588		309,006				2,757	01/15/2033	1
31394M-UJ-7	FHLMC REMIC Ser 2723 CI PD 5.500% 05/1		03/01/2012	Paydown		538,673	538,673	535,980	537,280		1,394		1,394		538,673				5,044	05/15/2032	1
31394M-YB-0	FHLMC REMIC Ser 2720 CI PC 5.000% 12/1		03/01/2012	Paydown		364,749	364,749	339,559	352,335		12,414		12,414		364,749				2,944	12/15/2023	1
31394N-EY-0	FHLMC REMIC Ser 2718 CI TE 5.000% 07/1		03/01/2012	Paydown		2,516,860	2,516,860	2,380,006	2,477,161		39,699		39,699		2,516,860				21,124	07/15/2032	1
31394N-ZJ-0	FHLMC REMIC Ser 2737 CI YD 5.000% 08/1		03/01/2012	Paydown		831,727	831,727	791,960	817,047		14,680		14,680		831,727				9,349	08/15/2032	1
31394R-7E-3	FHLMC REMIC Ser 2751 CI ND 5.000% 04/1		03/01/2012	Paydown		271,081	271,081	266,676	270,318		764		764		271,081				2,255	04/15/2029	1
31394R-T5-8	FHLMC REMIC Ser 2766 CI BD 5.000% 08/1		03/01/2012	Paydown		1,959,368	1,959,368	1,863,633	1,947,285		12,083		12,083		1,959,368				16,147	08/15/2031	1
31394T-XR-1	FHLMC REMIC Ser 2764 CI VG 5.500% 06/1		03/01/2012	Paydown		683,586	683,586	681,450	682,058		1,528		1,528		683,586				5,774	06/15/2022	1
31394V-CY-4	FHLMC REMIC Ser 2005-117 CI AU 5.500%		03/01/2012	Paydown		605,700	605,700	598,886	601,931		3,769		3,769		605,700				5,908	07/25/2034	1
31394W-AB-4	FHLMC REMIC Ser 2788 CI VD 5.000% 04/1		03/01/2012	Paydown		74,178	74,178	68,197	72,757		1,421		1,421		74,178				619	04/15/2026	1
31394W-L5-5	FHLMC REMIC Ser 2777 CI KB 5.000% 03/1		03/01/2012	Paydown		1,544,418	1,544,418	1,477,313	1,532,294		12,124		12,124		1,544,418				12,693	03/15/2032	1
31394Y-2W-3	FHLMC REMIC Ser 2800 CI VE 5.500% 07/1		03/01/2012	Paydown		1,692,436	1,692,436	1,677,627	1,688,290		4,146		4,146		1,692,436				15,986	07/15/2023	1
31394Y-FE-9	FHLMC REMIC Ser 2793 CI BD 4.500% 09/1		03/01/2012	Paydown		3,246,089	3,246,089	2,969,537	3,231,344		14,745		14,745		3,246,089				19,452	09/15/2029	1
31395A-FU-4	FHLMC REMIC Ser 2808 CI PG 5.500% 04/1		03/01/2012	Paydown		897,425	897,425	908,285	898,517		(1,091)		(1,091)		897,425				8,346	04/15/2033	1
31395A-XF-7	FHLMC REMIC Ser 2829 CI MH 5.000% 12/1		03/01/2012	Paydown		789,205	789,205	734,207	781,326		7,879		7,879		789,205				6,601	12/15/2031	1
31395C-OS-3	FHLMC REMIC Ser 2825 CI PN 5.500% 09/1		03/01/2012	Paydown		866,873	866,873	885,734	868,756		(1,883)		(1,883)		866,873				10,691	09/15/2032	1
31395E-4R-5	FHLMC REMIC Ser 2837 CI ED 5.000% 08/1		03/01/2012	Paydown		264,488	264,488	258,206	261,550		2,937		2,937		264,488				2,184	08/15/2019	1
31395E-6Y-8	FHLMC REMIC Ser 2849 CI AH 5.000% 05/1		03/01/2012	Paydown		501,184	501,184	510,111	500,899		285		285		501,184				4,036	05/15/2018	1
31395E-TH-0	FHLMC REMIC Ser 2841 CI PD 5.500% 12/1		03/01/2012	Paydown		370,388	370,388	375,423	370,667		(280)		(280)		370,388				4,369	12/15/2032	1
31395E-ZV-2	FHLMC REMIC Ser 2835 CI NG 5.500% 07/1		03/01/2012	Paydown		1,060,694	1,060,694	1,085,554	1,064,416		(3,722)		(3,722)		1,060,694				10,497	07/15/2033	1
31395F-JG-0	FHLMC REMIC Ser 2854 CI PG 5.500% 01/1		03/01/2012	Paydown		800,860	800,860	818,254	802,630		(1,770)		(1,770)		800,860				8,313	01/15/2033	1
31395F-NS-9	FHLMC REMIC Ser 2853 CI LC 4.000% 08/1		03/01/2012	Paydown		1,043,696	1,043,696	992,490	1,039,462		4,234		4,234		1,043,696				6,745	08/15/2017	1
31395F-WB-6	FHLMC REMIC Ser 2856 CI PD 5.500% 01/1		03/01/2012	Paydown		694,071	694,071	700,795	693,999		72		72		694,071				6,092	01/15/2033	1
31395H-TT-7	FHLMC REMIC Ser 2894 CI QD 5.500% 06/1		03/01/2012	Paydown		361,159	361,159	366,069	361,473		(314)		(314)		361,159				3,076	06/15/2033	1
31395J-MG-8	FHLMC REMIC Ser 2892 CI AD 5.000% 11/1		03/01/2012	Paydown		203,235	203,235	203,108	202,950		285		285		203,235				1,643	11/15/2024	1
31395J-Z2-5	FHLMC REMIC Ser 2891 CI LD 5.000% 08/1		03/01/2012	Paydown		799,244	799,244	768,524	789,365		9,880		9,880		799,244				8,605	08/15/2033	1
31395K-CW-1	FHLMC REMIC Ser 2905 CI ME 5.500% 08/1		03/01/2012	Paydown		24,345	24,345	24,714	24,397		(52)		(52)		24,345						

STATEMENT AS OF MARCH 31, 2012 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	Stated Con- tractual Maturity Date	NAIC Design- ation or Market In- dicator (a)
.31419A-DT-1	FNMA Pool #AE0113 4.000% 07/25/40		03/01/2012	Paydown		766,327	766,327	767,614	767,548		(1,221)		(1,221)		766,327				5,217	07/25/2040	1
.31419E-X5-3	FNMA Pool #AE4299 4.000% 09/25/40		03/01/2012	Paydown		172,925	172,925	174,620	174,596		(1,672)		(1,672)		172,925				936	09/25/2040	1
.31419F-SN-7	FNMA Pool #AE5024 4.000% 12/25/40		03/01/2012	Paydown		8,996,061	8,996,061	8,994,304	8,993,880				2,180		8,996,061				62,174	12/25/2040	1
.38373Y-UR-3	GNMA Ser 2003-2 CI PB 5.500% 03/20/32		03/01/2012	Paydown		112,642	112,642	112,924	112,421				221		112,642				954	03/20/2032	1
.38374B-VY-6	GNMA Ser 2003-66 CI MV 5.500% 09/20/23		03/01/2012	Paydown		109,109	109,109	108,086	108,435				673		109,109				1,002	09/20/2023	1
.38374C-YT-2	GNMA Ser 2003-84 CI PB 5.500% 11/20/32		03/01/2012	Paydown		284,758	284,758	283,690	283,879				879		284,758				2,718	11/20/2032	1
.38374H-YE-7	GNMA REMIC Ser 1996-24 CI D 7.500% 11/		03/01/2012	Paydown		15,430	15,430	16,279	16,111		(681)		(681)		15,430				187	11/16/2026	1
.649870-EE-8	New York St Hsg Fin Agy Rev Taxable Econ		03/15/2012	Maturity		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				23,100	03/15/2012	1FE
.677555-WU-4	Ohio St Econ Development Rev Txb1 Ohio E		03/01/2012	Call 100.0000		120,000	120,000	120,000	120,000						120,000				1,503	06/01/2019	1FE
.677555-WY-6	Ohio St Econ Development Rev Txb1 Enterp		03/01/2012	Call 100.0000		30,000	30,000	30,000	30,000						30,000				364	06/01/2014	1FE
				Redemption 100.0000																	
.677555-XD-1	Ohio St Econ Development Rev Txb1 Ohio E		03/01/2012			115,000	115,000	115,000	115,000						115,000				1,593	12/01/2021	1FE
.911760-GT-7	Vendee Mtg Tr REMIC Ser 1995-3 1Z RMBS		03/01/2012	Paydown		122,168	122,168	126,630	124,856		(2,688)		(2,688)		122,168				1,461	09/15/2025	1
.911760-LQ-7	Vendee Mtg Tr REMIC Ser 1998-2 CI 1G RMB		03/01/2012	Paydown		93,648	93,648	96,343	95,417		(1,769)		(1,769)		93,648				1,067	06/15/2028	1
3199999	Subtotal - Bonds - U.S. Special Revenues					103,437,053	103,437,053	102,486,934	103,333,403		57,847		57,847		103,437,053				466,928	XXX	XXX
.000759-CV-0	American Business Fin Svcs Inc Ser 2002-		03/01/2012	Paydown		14,840	14,840	14,840	10,330	4,485	25		4,510		14,840				171	09/15/2033	4FM
.000780-HM-9	ABN AMRO Mtg Corp Ser 2003-8 CI A3 RMBS		03/01/2012	Paydown		209,419	209,419	202,679	207,470		1,949		1,949		209,419				1,566	06/25/2033	1FM
.000780-HX-7	ABN AMRO Mtg Corp Ser 2003-8 CI A4 RMBS		03/01/2012	Paydown		590,288	590,288	569,628	578,767		11,522		11,522		590,288				4,257	06/25/2033	1FM
.000780-US-6	ABN AMRO Mtg Corp Ser 2003-8 CI A23 RMBS		03/01/2012	Paydown		67,489	67,489	67,721	67,346		144		144		67,489				617	06/25/2033	1FM
				Redemption 100.0000																	
.00103Y-AE-1	AES Red Oak LLC Sec Nt 8.540% 11/30/19		02/29/2012			39,094	39,094	39,094	39,094						39,094				835	11/30/2019	4FE
.00111H-AA-2	AES Hawaii Inc Sr Sec Nt 6.870% 06/30/		03/31/2012	Various		210,900	210,900	205,477	207,451		3,449		3,449		210,900				3,625	06/30/2022	3
.00253C-GP-6	Aames Mtg Tr Ser 2001-1 CI M1 RMBS 7.6		03/01/2012	Paydown		28,310	28,310	29,364	29,337		(1,027)		(1,027)		28,310				465	06/25/2031	1FM
.00253C-HH-3	Aames Mtg Tr Ser 2001-4 CI A4 RMBS 6.0		03/01/2012	Paydown		85,970	85,970	86,977	86,599		(629)		(629)		85,970				738	04/25/2031	1FM
.00442M-AA-5	ACE Securities Corp Ser 2006-SD2 CI A RM		03/26/2012	Paydown		97,508	97,508	97,539	97,513		(5)		(5)		97,508				83	12/25/2045	1FM
				Redemption 100.0000																	
.009344-BE-0	Aircraft Indbt Repackaging Tr Ctf CI A		03/02/2012			342,028	342,028	342,028	342,028						342,028				8,251	03/02/2013	4FE
				Redemption 100.0000																	
.01365#-AC-7	Albuquerque Plaza Assoc 1st Mtg Nt CTL		03/01/2012			268,050	268,050	268,050	268,050						268,050				3,313	07/01/2015	3
.01877K-AB-9	Alliance Pipeline LP Sr Nt 6.996% 12/3		01/21/2012	Various		98,286	98,286	104,395	105,897		(7,611)		(7,611)		98,286					12/31/2019	2FE
				Redemption 100.0000																	
.01877K-AD-5	Alliance Pipeline LP Sr Nt 4.591% 12/3		01/01/2012			69,900	69,900	69,900	69,900						69,900					12/31/2025	2FE
.02147B-AA-3	Countrywide Alternative Ln Tr Ser 2007-7		03/01/2012	Paydown		108,040	122,087	111,098	111,098		6,353		6,353		117,451		(9,411)	(9,411)	1,247	04/25/2037	3FM
.02147J-AE-8	Countrywide Alternative Ln Tr Ser 2006-4		03/01/2012	Paydown		309,792	559,402	446,850	446,850						446,850		(137,057)	(137,057)	5,841	02/25/2047	4FM
.02147L-AN-3	Countrywide Alternative Ln Tr Ser 2006-2		03/01/2012	Paydown		296,300	828,637	731,072	467,879	263,193			263,193		731,072		(434,772)	(434,772)	9,598	05/25/2036	1FM
.02148J-AJ-6	Countrywide Alternative Ln Tr Ser 2006-3		03/01/2012	Paydown		111,949	111,949	94,827	94,827		17,122		17,122		111,949				1,030	01/25/2037	4FM
.02149D-AJ-8	Countrywide Alternative Ln Tr Ser 2006-H		03/01/2012	Paydown		323,560	323,560	309,787	309,787		13,773		13,773		323,560				3,485	01/25/2047	4FM
.02149H-AW-0	Countrywide Alternative Ln Tr Ser 2007-2		03/01/2012	Paydown		414,984	414,984	352,719	352,719		62,265		62,265		414,984				4,080	03/25/2037	4FM
.023654-AR-7	America West Airlines EETC Ser 1998-1 CI		01/02/2012	Paydown		248	248	240	245		3		3		248				9	01/02/2017	3AM
.023775-AA-7	American Airlines Inc PTC Ser 2005-1 CI		03/29/2012	Various		307,806	307,806	307,806	307,806						307,806				7,864	09/29/2012	2AM
.02378F-AB-2	American Airlines Inc PTC Ser 1992-A2 AB		03/11/2012	Various		195,947	136,616	152,760	152,760	775	42,412		43,187		195,947			6*	8,886	03/11/2016	6*
.02639M-AC-0	American General Mtg Ser 2003-1 CI A3 RM		03/01/2012	Paydown		67,367	67,367	67,332	67,227		140		140		67,367				501	04/25/2033	1FM
.02639M-AD-8	American General Mtg Ser 2003-1 CI M1 RM		03/01/2012	Paydown		26,266	26,266	26,258	26,201		65		65		26,266				205	04/25/2033	1FM
.02660T-BQ-5	American Home Mtg Inv Tr Ser 2004-3 CI 6		03/01/2012	Paydown		1,040,810	1,040,810	1,028,288	1,033,643		7,167		7,167		1,040,810				6,501	10/25/2034	1FM
.02660T-ER-0	American Home Mtg Inv Tr Ser 2005-2 CI 5		03/01/2012	Paydown		235,814	235,814	234,680	234,848		967		967		235,814				1,805	09/25/2035	2FM
.02660T-GB-3	American Home Mtg Inv Tr Ser 2005-3 CI 3		03/01/2012	Paydown		172,868	172,868	172,868	172,868						172,868				1,434	09/25/2035	2FM
.026935-AR-7	American Home Mtg Inv Tr Ser 2007-3 CI 3		03/25/2012	Paydown		131,608	131,608	131,608	131,608						131,608				218	09/25/2027	5FM
				Goldman Sachs & Company																	
.03000M-BB-1	American Stores Co Mt Nt Ser B 7.100%		02/02/2012			750,000	1,000,000	1,011,190	1,008,638		(29)		(29)		1,008,609		(258,609)	(258,609)	27,019	03/20/2028	4FE
.03072S-FY-6	Ameritrust Mtg Sec Inc Ser 2003-5 CI A6		03/01/2012	Paydown		301,720	301,720	301,707	301,271		448		448		301,720				2,640	04/25/2033	1FM
.031162-BL-3	Angen Inc Sr Nt 2.500% 11/15/16		03/06/2012	Various		7,558,420	7,558,420	7,492,275	7,492,475		273		273		7,492,748		265,672	265,672	60,694	11/15/2016	2FE
.03215P-BN-8	Amresco Resdtl Sec Mtg Loan Ser 1997-1 C		03/01/2012	Paydown		2,652	2,652	2,639	2,638		13		13		2,652				42	03/25/2027	1FM
				Redemption 100.0000																	
.03334#-AA-7	AnchoragePermit Ctr Bldg Ls Tr CTL 6.3		03/15/2012			22,192	22,192	22,340	22,288		(97)		(97)		22,192				235	02/15/2025	1
.03335#-AA-4	Anchorage Park Svc GSA Fin Tr Ser 2003 C		03/15/2012	Various		120,752	120,752	123,355	122,394		(1,642)		(1,642)		120,752				1,215	07/15/2023	1
.040104-BF-7	Argent Securities Inc Ser 2003-W3 CI M1		03/26/2012	Paydown		251,423	251,423	252,762	252,323		(900)		(900)		251,423				571	09/25/2033	1FM
.040104-BW-0	Argent Securities Inc Ser 2003-WD CI AF6		03/01/2012	Paydown		434,721	434,721	434,528	434,211		510		510		434,721				3,074	10/25/2033	1FM
.040555-CD-4	Arizona Pub Svc Co Nt 6.500% 03/01/12		03/01/2012	Maturity		5,000,000	5,000,000	4,995,320	4,999,895		105		105		5,000,000				162,500	03/01/2012	2FE

STATEMENT AS OF MARCH 31, 2012 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	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
..04231#-AA-7	Armstrong/Heinz Contract Sec Lease Backe		03/15/2012	Redemption 100.0000																	
..04541G-AS-1	Asset Backed Securities Corp Ser 2000-LB		02/01/2012	Paydown		114,733	114,733	114,733	114,733						114,733				1,121	03/15/2027	2
..04542B-CW-0	Asset Backed Funding Cert Ser 2003-CB2 C		03/01/2012	Paydown		49,514	49,514	51,448	49,977		(462)		(462)		49,514				463	03/21/2029	1FM
..04542B-MU-3	Asset Backed Funding Cert Ser 2005-AQ1 C		03/01/2012	Paydown		40,290	40,290	40,289	40,198		92		92		40,290				487	10/25/2032	4FM
..04626R-AA-4	Astoria Power Project PTC Ser A ABS 5		03/01/2012	Various		113,070	113,070	108,017	109,142		3,929		3,929		113,070				822	06/25/2035	1FM
..04626R-AC-0	Astoria Power Project PTC Ser C ABS 7		03/01/2012	Redemption 100.0000		412,020	412,020	412,020	412,020						412,020				3,903	05/01/2016	2AM
..04882P-BZ-1	Atlantic Richfield Co MT Nt Tr #00048		02/21/2012	Various		99,862	99,862	99,862	99,862						99,862				1,313	05/01/2021	3AM
..049164-BE-5	Atlas Air Inc EETC Ser 2000-1 Cl A ABS		01/02/2012	Paydown		9,450,000	9,450,000	10,961,402	9,478,778		(28,778)		(28,778)		9,450,000				212,940	02/21/2012	1FE
..05164#-AA-5	Aurora Health Care (Badger RE) CTL 6.9		03/15/2012	Various		17,528	17,528	17,555	17,544		(16)		(16)		17,528				127	07/02/2021	3
..05367D-BB-2	Aviation Securitization LLC Flt Rate Nt		03/12/2012	Paydown		81,102	81,102	78,702	79,626		1,475		1,475		81,102				947	12/15/2022	2
..05367D-BC-0	Aviation Securitization LLC Flt Rate Nt		03/01/2012	Paydown		8,045	8,045	8,045	3,975	4,070			4,070		8,045			(2,926)	01/13/2020	6*	
..05367D-BD-8	Aviation Securitization LLC Flt Rate Nt		03/01/2012	Paydown		3,782	3,782	3,782	1,558	2,224			2,224		3,782				21	01/13/2020	6*
..05367D-BE-6	Aviation Securitization LLC Flt Rate Nt		03/01/2012	Paydown		1,261	1,261	1,261	328	933			933		1,261				7	01/13/2020	6*
..05367D-BN-6	Aviation Securitization LLC Flt Rate Nt		03/01/2012	Paydown		5,378	5,378	5,378	3,329	2,049			2,049		5,378				28	01/13/2020	6*
..05367D-BP-1	Aviation Securitization LLC Flt Rate Nt		03/12/2012	Paydown		10,600	10,600	10,600	6,561	4,038			4,038		10,600				45	04/11/2023	6*
..05526X-AA-9	BASF 2000-A1 PTC ABS 7.930% 02/16/12		02/16/2012	Redemption 100.0000		5,133	5,133	5,133	2,115	3,018			3,018		5,133				22	04/11/2023	6*
..05549#-AA-3	BJs Wholesale Club Inc (HG Bowie Realty)		03/15/2012	Redemption 100.0000		865,877	865,877	741,147	865,751		126		126		865,877				34,332	02/16/2012	1
..05568N-AE-2	BNSF Railway Company PTC Nt ABS 5.531%		01/01/2012	Redemption 100.0000		57,785	57,785	58,343	58,139		(354)		(354)		57,785				671	05/15/2022	2
..05568N-AF-9	BNSF Railway Company PTC Nt ABS 5.631%		01/02/2012	Redemption 100.0000		3,227,188	3,227,188	3,227,188	3,227,188						3,227,188				89,248	01/01/2015	1
..05946X-DL-4	Banc of America Funding Corp Ser 2003-3		03/01/2012	Paydown		602,428	602,428	602,428	602,428						602,428				16,961	07/02/2016	1
..05946X-EW-9	Banc of America Funding Corp Ser 2003-3		03/01/2012	Paydown		605,624	605,624	609,977	607,303		(1,679)		(1,679)		605,624				5,387	10/25/2033	1FM
..05946X-Y7-2	Banc of America Funding Corp Ser 2005-8		03/01/2012	Paydown		121,102	121,102	122,692	121,363		(261)		(261)		121,102				1,112	10/25/2033	1FM
..05947U-LX-4	Banc of America Comm Mtg Inc Ser 2003-2		03/01/2012	Paydown		182,796	182,796	173,763	173,763		9,033		9,033		182,796				1,363	01/25/2036	1FM
..05948K-BW-8	Bank of America Alt Loan Tr Ser 2003-3 C		03/01/2012	Paydown		2,448,452	2,448,452	2,460,822	2,446,570		1,882		1,882		2,448,452				19,916	03/11/2041	1FM
..05948K-QX-7	Bank of America Alt Loan Tr Ser 2005-2 C		03/01/2012	Paydown		258,098	258,098	258,421	258,226		(128)		(128)		258,098				2,447	05/25/2033	1FM
..05948K-XS-3	Bank of America Alt Loan Tr Ser 2005-2 C		03/01/2012	Paydown		216,884	216,884	213,479	213,479		3,405		3,405		216,884				2,238	03/25/2035	4FM
..05948K-ZH-5	Bank of America Alt Loan Tr Ser 2005-4 C		03/01/2012	Paydown		104,498	104,498	101,653	101,653		2,845		2,845		104,498				959	03/25/2035	4FM
..05949A-BX-7	Bank of America Mtg Securities Ser 2004-		03/01/2012	Paydown		238,729	238,729	231,164	231,164		7,565		7,565		238,729				2,192	05/25/2035	4FM
..05949A-KA-7	Bank of America Mtg Securities Ser 2004-		03/01/2012	Paydown		639,618	639,618	639,618	639,618						639,618				7,621	04/25/2034	1FM
..05949A-NZ-9	Bank of America Mtg Securities Ser 2004-		03/01/2012	Paydown		569,325	569,325	583,736	571,321		(1,996)		(1,996)		569,325				3,963	07/25/2034	1FM
..05949A-OB-9	Bank of America Mtg Securities Ser 2004-		03/01/2012	Paydown		397,068	397,068	395,827	395,693		1,375		1,375		397,068				3,772	08/25/2034	1FM
..05949A-U4-0	Bank of America Mtg Securities Ser 2005-		03/01/2012	Paydown		2,034,414	2,034,414	2,064,626	2,037,948		(3,534)		(3,534)		2,034,414				14,672	08/25/2034	1FM
..05949C-AX-4	Bank of America Mtg Securities Ser 2005-		03/01/2012	Paydown		104,820	104,820	106,376	105,337		(517)		(517)		104,820				962	03/25/2035	1FM
..05949C-LZ-7	Bank of America Mtg Securities Ser 2005-		03/01/2012	Paydown		887,790	887,790	863,376	882,580		5,210		5,210		887,790				6,971	06/25/2035	1FM
..05952D-AB-4	Banc of America Funding Corp Ser 2007-A		03/20/2012	Paydown		182,255	182,255	180,774	181,145		1,110		1,110		182,255				1,673	04/25/2018	2FM
..05952H-AJ-8	Bank of America Mtg Securities Ser 2007-		03/01/2012	Paydown		199,782	199,782	186,872	186,872		12,910		12,910		199,782				152	02/20/2047	3FM
..05952H-AJ-8	Bank of America Mtg Securities Ser 2007-		03/01/2012	Paydown		704,035	704,035	665,313	671,525		32,510		32,510		704,035				6,666	03/25/2037	1FM
..05952H-BR-9	Bank of America Mtg Securities Ser 2007-		03/01/2012	Paydown		2,514,412	2,514,412	2,512,448	2,506,431		7,981		7,981		2,514,412				23,807	03/25/2037	3FM
..07170L-AE-2	Bausch and Lomb Inc Revolver Nt 2 2.99		01/31/2012	Redemption 100.0000		2,702,451	2,702,451	2,433,129	2,433,129		269,322		269,322		2,702,451				25,061	01/25/2037	1FM
..07383F-SH-7	Bear Stearns Comm Mtg Sec Ser 2005-T18 C		01/01/2012	Paydown		500,000	500,000	500,000	500,000						500,000				1,354	10/25/2013	4FE
..07383F-SJ-3	Bear Stearns Comm Mtg Sec Ser 2005-TOP18		03/01/2012	Paydown		900,000	900,000	900,000	900,000						900,000				7,741	10/25/2013	4FE
..07383F-JC-3	Bear Stearns Comm Mtg Sec Ser 2002-TOP6		03/01/2012	Paydown		437,325	437,325	439,708	436,647		678		678		437,325				1,738	02/13/2042	1FM
..07383F-PW-2	Bear Stearns Comm Mtg Sec Ser 2002-TOP8		02/22/2012	Morgan Stanley & Co Inc		467,493	467,493	460,115	465,417		2,076		2,076		467,493				2,475	02/13/2042	1FM
..07383F-QU-5	Bear Stearns Comm Mtg Sec Ser 2003-TOP 1		02/22/2012	Morgan Stanley & Co Inc		375,846	375,846	407,382	375,577		269		269		375,846				3,088	10/15/2036	1FM
..07383F-QU-5	Bear Stearns Comm Mtg Sec Ser 2003-TOP 1		03/01/2012	Paydown		6,930,389	6,854,084	6,889,835	6,843,551		(455)		(455)		6,843,096		87,293	87,293	79,085	08/15/2038	1FM
..07383F-QU-5	Bear Stearns Comm Mtg Sec Ser 2003-TOP 1		03/01/2012	Paydown		2,155,029	2,155,029	2,200,150	2,153,417		1,612		1,612		2,155,029				24,122	08/15/2038	1FM
..07383F-QU-5	Bear Stearns Comm Mtg Sec Ser 2003-TOP 1		02/01/2012	Paydown		422,503	422,503	424,707	421,854		649		649		422,503				3,321	08/15/2038	1FM
..07383F-QU-5	Bear Stearns Comm Mtg Sec Ser 2003-TOP 1		03/01/2012	Paydown		316,182	316,182	315,207	315,730		452		452		316,182				2,442	03/13/2040	1FM
..07383F-QU-5	Bear Stearns Comm Mtg Sec Ser 2003-TOP 1		02/22/2012	Morgan Stanley & Co Inc		10,273,438	10,000,000	10,051,180	9,990,929		(1,318)		(1,318)		9,989,611		283,827	283,827	113,233	03/13/2040	1FM
..07383F-QU-5	Bear Stearns Comm Mtg Sec Ser 2003-TOP 1		03/01/2012	Paydown		130,011	130,011	130,676	129,893												

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other Than Temporary Impairment Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation or Market In- dicator (a)
..07384Y-MB-9	Bear Stearns ABS Inc Ser 2003-AC5 C1 A2		03/01/2012	Paydown		43,580	43,580	43,716	43,607		(27)		(27)		43,580				321	10/25/2033	1FM
..07388N-AC-0	Bear Stearns Comm Mtg Sec Tr Ser 2006-T2		03/01/2012	Paydown		91,238	91,238	91,739	91,196		41		41		91,238				1,548	10/12/2041	1FM
..08183*-AA-0	Benenson Parsippany LLC CTL 7.050% 04/		03/10/2012	Redemption	100.0000	75,101	75,101	75,101	75,101						75,101				884	04/10/2016	1
..09082*-AA-6	Bird-Wal Inc CTL 8.000% 08/15/13		03/15/2012	Redemption	100.0000	38,715	38,715	40,743	39,043		(328)		(328)		38,715				517	08/15/2013	1
..09536*-AA-8	Blue Cross and Blue Shield/NC PTC Lease		03/15/2012	Redemption	100.0000	122,816	122,816	123,122	122,947		(130)		(130)		122,816				1,456	10/15/2016	1
..10464*-AA-2	Bradshaw /Thomas L/ CTL 8.800% 04/15/1		03/15/2012	Redemption	100.0000	43,970	43,970	48,071	44,846		(876)		(876)		43,970				646	04/15/2014	1
..11448*-BH-9	Brookshire Grocery Co Sr Sec Nt Ser A-1		03/01/2012	Redemption	100.0000	84,469	84,469	84,469	84,469						84,469				1,026	06/01/2012	2
..11448*-BJ-5	Brookshire Grocery Co Sr Sec Nt Ser A-2		03/01/2012	Redemption	100.0000	51,213	51,213	51,213	51,213						51,213				622	06/01/2012	2
..11448*-BK-2	Brookshire Grocery Co Sr Sec Nt Ser A-3		03/01/2012	Various		44,828	44,828	44,828	44,828						44,828				544	06/01/2012	2
..11448*-BX-4	Brookshire Grocery Co Ser A-4 7.010% 0		03/01/2012	Various		93,158	93,158	92,112	92,939		219		219		93,158				1,091	09/01/2014	2
..11448*-BY-2	Brookshire Grocery Co Ser A-5 7.010% 0		03/01/2012	Various		55,984	55,984	55,461	55,875		109		109		55,984				655	09/01/2014	2
..11448*-BZ-9	Brookshire Grocery Co Ser A-6 7.010% 0		03/01/2012	Various		105,250	105,250	104,100	105,009		241		241		105,250				1,232	09/01/2014	2
..117017-AB-9	Brunswick & Glynn Co Dev Auth Rev Lease		02/15/2012	Redemption	100.0000	87,935	87,935	80,033	83,239		4,696		4,696		87,935				2,752	02/15/2023	1
..117017-AC-7	Brunswick & Glynn Co Dev Auth Rev Lease		01/15/2012	Redemption	100.0000	128,572	128,572	128,572	128,572						128,572				3,844	01/15/2024	1
..11980*-AF-8	Buffalo Rock Co Inc Sr Nt 6.760% 03/21		03/21/2012	Redemption	100.0000	1,857,143	1,857,143	1,857,143	1,857,143						1,857,143				62,771	03/21/2013	3
..12189P-AL-6	Burlington Northern Santa Fe PTC Nt ABS		01/15/2012			33,874	33,874	36,371	35,055		(1,180)		(1,180)		33,874				1,007	01/15/2022	1FE
..124860-GG-6	C-BASS Tr Ser 2005-RP2 C1 AF3 RMBS 6.0		03/01/2012	Paydown		134,435	134,435	134,251	133,728		706		706		134,435				(4,725)	09/25/2035	1FM
..12489W-ET-7	C-BASS Tr Ser 2002-CB2 C1 M1 RMBS 0.83		03/26/2012	Paydown		15,264	15,264	15,264	15,264						15,264				47	04/25/2032	1FM
..12489W-HD-9	C-BASS Tr Ser 2003-CB6 C1 AF6 RMBS 4.5		03/01/2012	Paydown		224,471	224,471	224,471	224,471						224,471				2,059	12/25/2033	1FM
..12489W-HE-7	C-BASS Tr Ser 2003-CB6 C1 M1 RMBS 0.94		03/26/2012	Paydown		30,179	30,179	30,292	30,226		(47)		(47)		30,179				57	12/25/2033	1FM
..12489W-NP-5	C-BASS Tr Ser 2005-CB6 C1 A4 RMBS 5.16		03/01/2012	Paydown		83,883	83,883	83,880	83,779		105		105		83,883				850	07/25/2035	1FM
..12506Y-BE-8	CDC Mortgage Capital Trust Ser 2003-HE2		03/26/2012	Paydown		23,094	23,094	15,472	15,472		7,622		7,622		23,094				44	10/25/2033	1FM
..12543K-AD-6	Community Health Systems Inc Non-Extende		02/02/2012	Tax Free Exchange		831,023	831,023	831,023	831,023						831,023				2,290	07/25/2014	3FE
..12543K-AD-6	Community Health Systems Inc Non-Extende		02/02/2012	Tax Free Exchange		6,332,109	6,332,109	6,332,109	6,332,109						6,332,109				62,736	07/25/2014	3FE
..12543K-AD-6	Community Health Systems Inc Non-Extende		02/02/2012	Redemption	100.0000																
..12543K-AE-4	Community Health Systems Inc Extended Te		03/06/2012			267,853	267,853	267,853							267,853				775	01/25/2017	3FE
..12543K-AE-4	Community Health Systems Inc Extended Te		02/29/2012	Tax Free Exchange		2,187,471	2,187,471	2,187,471	879,502						2,187,471				30,951	01/25/2017	3FE
..12544A-BM-6	Countrywide Home Loans Ser 2006-20 C1 1A		03/01/2012	Paydown		383,157	383,157	381,301	381,490		1,667		1,667		383,157				3,758	02/25/2037	4FM
..12547*-AA-9	CHC Partners I LLC Rev Ls US Govt GSA Se		03/15/2012	Various		143,809	143,809	143,809	143,809						143,809				1,320	11/15/2021	1
..12558M-BL-5	CIT Group Home Eq Loan Tr Ser 2003-1 C1		03/01/2012	Paydown		274,944	274,944	275,116	274,757		187		187		274,944				1,827	10/20/2032	1FM
..12558M-BM-3	CIT Group Home Eq Loan Tr Ser 2003-1 C1		03/01/2012	Paydown		37,091	37,091	37,311	37,240		(149)		(149)		37,091				244	10/20/2032	3FM
..125660-AA-1	Citimortgage Alternative Ln Tr Ser 2007-		03/01/2012	Paydown		177,043	263,324	220,627	220,627						220,627		(43,583)	(43,583)	(28,519)	01/25/2037	4FM
..12566U-AN-4	Citimortgage Alternative Ln Tr Ser 2007-		03/01/2012	Paydown		83,666	126,666	100,170	100,170						100,170		(16,505)	(16,505)	1,124	02/25/2037	1FM
..12613Q-AB-2	CNL Funding LP Frnch Ln Ser 1999-1 C1 A2		03/01/2012	Paydown		92,179	92,179	91,416	91,773		406		406		92,179				1,179	11/18/2021	1FE
..12644*-AC-1	CTL Cap Tr Ser 2002-3 Anchorage CTL 7.		03/15/2012	Redemption	100.0000	53,127	53,127	53,127	53,127						53,127				647	12/15/2026	1
..12644*-AX-3	CTL Cap Tr Lowes CTL 7.070% 08/15/21		02/15/2012	Redemption	100.0000	136,041	136,041	136,041	136,041						136,041				4,809	08/14/2021	1
..12644*-BF-1	CTL Cap Tr Everett Realty CTL 7.500% 0		03/15/2012	Redemption	100.0000	12,184	12,184	12,235	12,219		(34)		(34)		12,184				157	02/15/2027	2
..12644*-BQ-7	CTL Cap Tr Ser 2002-34 C1 A Walgreen CTL		03/15/2012	Redemption	100.0000	20,009	20,009	19,854	19,908		102		102		20,009				224	07/15/2022	1
..12644*-BR-5	CTL Cap Tr Ser 2002-21Aurora HeathcareCT		03/15/2012	Redemption	100.0000	22,183	22,183	22,183	22,183						22,183				246	10/15/2022	2
..12644*-BS-3	CTL Cap Tr Walgreens CTL 6.620% 01/15/		03/15/2012	Various		47,733	47,733	48,034	47,925		(192)		(192)		47,733				528	01/15/2023	1
..12644*-BV-6	CTL Cap Tr Ser 2003-17 Costco CTL 5.50		03/20/2012	Various		186,886	186,886	185,365	185,945		941		941		186,886				1,716	09/20/2022	1

STATEMENT AS OF MARCH 31, 2012 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	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
..12644@-BW-4	CTL Cap Tr Ser 2004-5 Costco CTL 5.440		03/15/2012	Redemption 100.0000																	
				Redemption 100.0000		142,732	142,732	139,249	140,373		2,359		2,359		142,732				1,296	.05/15/2024	1
..12644@-BX-2	CTL Cap Tr Ser 2004-9 Kohls CTL 5.330%		03/15/2012			30,287	30,287	30,287	30,287						30,287				269	.01/15/2025	2
..12644@-CA-1	CTL Cap Tr Ser 2004-17 Texas Instr CTL		03/15/2012	Various		277,641	277,641	273,090	273,780		3,861		3,861		277,641				2,541	.01/15/2026	1
				Redemption 100.0000																	
..12644@-CC-7	CTL Cap Tr Ser 2005-6 Orange County CTL		03/05/2012			281,778	281,778	281,778	281,778						281,778				2,766	.04/05/2025	1
..12644@-CF-0	CTL Cap Tr Ser 2005-11Ang IN WalgreensCT		03/15/2012	Various		30,056	30,056	30,056	30,056						30,056				271	.11/15/2029	1
..12644@-CG-8	CTL Cap Tr Ser 2005-12 Lumberton NC CTL		03/15/2012	Various		34,209	34,209	34,209	34,209						34,209				308	.07/15/2030	1
				Redemption 100.0000																	
..12644@-CH-6	CTL Cap Tr Ser 2006-5 CI A1 2 OklahomaCT		03/15/2012			321,589	321,589	321,589	321,589						321,589				3,227	.10/15/2023	1
				Redemption 100.0000																	
..12647@-AA-0	CTL Cap Tr Ser 2007-20 Citizens Bk Ln CT		03/15/2012			281,970	281,970	281,970	281,970						281,970				3,185	.08/15/2016	1
				Redemption 100.0000																	
..12665*-AA-9	CVS Caremark Wells Fargo Bk NW CTL 7.8		03/10/2012			35,597	35,597	35,597	35,597						35,597				468	.10/10/2031	2
..126650-BQ-2	CVS Caremark Corp PTC NT ABS 6.943% 01		03/10/2012	Various		283,118	283,118	260,018	262,002		21,115		21,115		283,118				3,282	.01/10/2030	1AM
				Redemption 100.0000																	
..126650-BS-8	CVS Caremark Corp PTC NT ABS 7.507% 01		03/10/2012			53,193	53,193	53,193	53,193						53,193				667	.01/10/2032	2AM
..126670-FB-9	CIABS Inc Ser 2005-IM2 CI A3 RMBS 0.51		03/26/2012	Paydown		218,396	218,396	213,529	213,529		4,867		4,867		218,396				241	.12/25/2036	2FM
..126673-GA-4	CIABS Inc Ser 2004-9 CI AF6 RMBS 4.603		03/01/2012	Paydown		628,975	628,975	628,961	628,276		699		699		628,975				5,386	.12/25/2034	1FM
..12667F-4P-7	Countrywide Alternative Ln Tr Ser 2005-7		03/01/2012	Paydown		382,994	382,994	389,756	382,099		896		896		382,994				4,024	.04/25/2035	1FM
..12667F-5L-5	Countrywide Alternative Ln Tr Ser 2005-6		03/01/2012	Paydown		112,697	112,697	72,407	72,407		40,290		40,290		112,697				1,153	.04/25/2035	1FM
..12667F-5L-5	Countrywide Alternative Ln Tr Ser 2005-6		03/01/2012	Paydown		169,046	169,046	167,456	167,456		1,590		1,590		169,046				1,730	.04/25/2035	4FM
..12667F-F9-1	Countrywide Alternative Ln Tr Ser 2004-3		03/01/2012	Paydown		87,819	84,334	85,925	84,334		1,894		1,894		87,819				788	.02/25/2035	2FM
..12667F-F9-1	Countrywide Alternative Ln Tr Ser 2004-3		03/01/2012	Paydown		168,613	168,613	171,090	169,024		(411)		(411)		168,613				1,513	.02/25/2035	3FM
..12667F-LG-8	Countrywide Alternative Ln Tr Ser 2004-J		03/01/2012	Paydown		78,013	78,013	78,011	77,795		219		219		78,013				855	.07/25/2034	1FM
..12667F-MX-0	Countrywide Alternative Ln Tr Ser 2004-1		03/01/2012	Paydown		103,344	103,344	98,468	99,241		4,103		4,103		103,344				914	.08/25/2034	1FM
..12667F-PG-4	Countrywide Alternative Ln Tr Ser 2004-2		03/01/2012	Paydown		201,424	201,424	203,753	203,059		(1,635)		(1,635)		201,424				2,070	.09/25/2034	1FM
..12667F-QL-2	Countrywide Alternative Ln Tr Ser 2004-1		03/01/2012	Paydown		1,444,684	1,444,684	1,452,901	1,441,586		3,099		3,099		1,444,684				13,937	.09/25/2034	1FM
..12667F-QR-9	Countrywide Alternative Ln Tr Ser 2004-1		03/01/2012	Paydown		209,465	209,465	211,298	209,129		335		335		209,465				2,021	.09/25/2034	1FM
..12667F-TA-3	Countrywide Alternative Ln Tr Ser 2004-J		03/01/2012	Paydown		732,996	732,996	732,976	731,177		1,819		1,819		732,996				5,776	.08/25/2034	1FM
..12667F-TY-1	Countrywide Alternative Ln Tr Ser 2004-J		03/01/2012	Paydown		685,791	685,791	685,782	684,191		1,600		1,600		685,791				4,729	.10/25/2034	1FM
..12667G-D2-6	Countrywide Alternative Ln Tr Ser 2005-3		03/01/2012	Paydown		258,329	258,329	236,343	236,343		21,986		21,986		258,329				2,305	.08/25/2035	3FM
..12667G-D3-4	Countrywide Alternative Ln Tr Ser 2005-3		03/01/2012	Paydown		190,373	190,373	171,052	171,052		19,321		19,321		190,373				1,699	.08/25/2035	3FM
..12667G-DW-0	Countrywide Alternative Ln Tr Ser 2005-J		03/01/2012	Paydown		137,128	137,128	134,606	134,606		2,522		2,522		137,128				1,308	.05/25/2035	2FM
..12667G-VL-4	Countrywide Alternative Ln Tr Ser 2005-J		03/01/2012	Paydown		1,460,625	1,460,625	1,418,547	1,446,453		14,172		14,172		1,460,625				13,277	.07/25/2035	3FM
..12668@-AC-8	CIABS Inc Ser 2006-H CI 2A1B RMBS 0.39		03/15/2012	Paydown		129,167	129,167	44,717	44,717		84,449		84,449		129,167				97	.11/15/2036	1FM
..12668@-EH-2	CIABS Inc Ser 2005-85CB CI 2A3 RMBS 5		03/01/2012	Paydown		656,202	656,202	582,954	582,954		73,248		73,248		656,202				6,026	.02/25/2036	3FM
..12668@-QA-4	CIABS Inc Ser 2006-4CB CI 2A6 RMBS 5.5		03/01/2012	Paydown		182,979	182,979	167,021	167,021		15,958		15,958		182,979				1,898	.04/25/2036	3FM
..12668@-RZ-8	CIABS Inc Ser 2006-6CB CI 1A4 RMBS 5.5		03/01/2012	Paydown		217,277	217,277	186,491	186,491		30,786		30,786		217,277				2,032	.05/25/2036	4FM
..126694-NS-3	CIWHL Inc Ser 2005-27 CI 1A3 RMBS 5.500		03/01/2012	Paydown		27,011	27,011	26,289	26,289		292		292		27,011				270	.12/25/2035	1FM
..12669@-EA-8	CIWMS Inc Ser 2002-8 CI A4 RMBS 6.500%		03/01/2012	Paydown		57,618	57,618	59,707	57,876		(258)		(258)		57,618				537	.07/25/2032	1FM
..12669@-EP-9	CIWALT Loan Tr Ser 2003-J9 CI 1A6 RMBS		03/01/2012	Paydown		138,263	138,263	134,380	136,039		2,224		2,224		138,263				1,361	.10/25/2033	1FM
..12669@-C5-3	CIWALT Loan Tr Ser 2003-16T1 CI A5 RMBS		03/01/2012	Paydown		204,900	204,900	199,265	200,094		4,806		4,806		204,900				1,506	.09/25/2033	1FM
..12669@-D2-6	CIWHL Inc Ser 2004-10 CI A10 RMBS 5.000		03/01/2012	Paydown		27,617	27,617	25,857	26,994		623		623		27,617				234	.07/25/2034	1FM
..12669@-R3-7	Countrywide Home Loans Ser 2005-15 CI A7		03/01/2012	Paydown		41,803	41,803	41,144	41,546		257		257		41,803				412	.08/25/2035	3FM
..12669@-TD-3	Countrywide Home Loans Ser 2005-6 CI 1A1		03/01/2012	Paydown		601,075	601,075	577,212	577,212		23,864		23,864		601,075				5,632	.04/25/2035	1FM
..12669@-V3-2	Countrywide Home Loans Ser 2005-J2 CI 3A		03/01/2012	Paydown		42,361	42,361	40,772	41,836		525		525		42,361				296	.08/25/2035	1FM
..12669@-XY-2	Countrywide Home Loans Ser 2005-12 CI 2A		03/01/2012	Paydown		166,380	166,380	167,212	166,514		(134)		(134)		166,380				1,526	.05/25/2035	3FM
..12669@-AB-3	Countrywide Home Equity Ln Ser 2007-S1 C		03/01/2012	Paydown		204,639	204,639	113,800	113,800		90,839		90,839		204,639				1,865	.11/25/2036	1FM
..12673G-AA-3	CA FM Lease Tr Sr Nt 8.500% 07/15/17		01/15/2012	Various		35,948	35,948	36,732	36,402		(454)		(454)		35,948				764	.07/15/2017	2
..14155@-AA-8	Cardinals Ballpark LLC Sr Nt 5.720% 09		02/29/2012	Various		18,234,327	18,183,031	18,254,784	18,234,611		(283)		(283)		18,234,327				437,150	.09/30/2027	2
				Redemption 100.0000																	
..14155@-AB-6	Cardinals Ballpark LLC Sr Nt 5.770% 09		03/30/2012			354,874	354,874	355,875			(1,001)		(1,001)		354,874				10,238	.09/30/2027	2Z
..14911@-GA-3	Caterpillar Finl Svcs Corp Sr Nt Ser POW		01/15/2012	Maturity		1,000,000	1,000,000	1,022,758	1,000,167		(167)		(167)		1,000,000				31,250	.01/15/2012	1FE
..14983A-AB-5	C-BASS Tr Ser 2006-SL1 CI A2 RMBS 5.55		03/25/2012	Paydown		154,529	154,529	47,039	47,039		107,490		107,490		154,529				1,457	.09/25/2036	3FM
..15005N-AD-4	Cedar Brakes II LLC Sr Nt Ser C 9.875%		03/01/2012	Various		1,339,644	1,339,644	1,591,252	1,385,736		(46,092)		(46,092)		1,339,644				66,145	.09/01/2013	2FE
..15131@-QM-9	Cendant Mortgage Corp Ser 2003-3P CI A6		03/01/2012	Paydown		396,031	396,031	400,486	396,927		(897)		(897)		396,031				4,317	.03/25/2033	1FM

STATEMENT AS OF MARCH 31, 2012 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	Stated Con-tractual Maturity Date	NAIC Design-ation or Market In-dicator (a)
151895-A@-8	CenterPoint Properties Tr Sr Nt 7.970%		03/01/2012	Redemption 100.0000																	
152314-0@-0	Centex Home Equity Loan Tr Ser 2001-B Cl		03/01/2012	Paydown		23,383	23,383	23,383	23,383						23,383				311	10/01/2014	1
152314-LM-0	Centex Home Equity Loan Tr Ser 2004-D Cl		03/01/2012	Paydown		113,440	113,440	113,430	113,101		339		339		113,440				1,233	07/25/2032	1FM
15361@-AH-8	Central Hudson Gas & Elec Corp MT Nt Ser		03/28/2012	Various		35,344	35,344	35,329	35,283		61		61		35,344				290	09/25/2034	2FM
				Redemption 100.0000		2,000,000	2,000,000	2,207,660	2,006,972		(6,972)		(6,972)		2,000,000				98,493	03/28/2012	1FE
15672E-AB-0	Cebridge Connections 1st Ln TL Nt 12 (Ce		02/14/2012	Various		2,505,029	2,505,029	2,505,029	2,505,029						2,505,029				10,955	11/05/2013	3FE
160841-AA-0	Charlotte Gateway Village LLC CTL 6.41		03/01/2012	Various		189,767	189,767	189,767	189,767						189,767				2,031	12/01/2016	1
161546-GL-4	Chase Funding Mtg Ln Ser 2003-5 Cl 1A6 R		03/01/2012	Paydown		197,970	197,970	199,022	197,596		374		374		197,970				1,425	01/25/2015	1FM
161546-HB-5	Chase Funding Mtg Ln Ser 2003-6 Cl 1A6 R		03/01/2012	Paydown		227,506	227,506	227,933	226,974		533		533		227,506				1,633	11/25/2034	1FM
16162W-KK-4	Chase Mtg Fin Corp Ser 2005-S1 Cl 1A5 RM		03/01/2012	Paydown		1,666,255	1,666,255	1,682,906	1,668,645		(2,390)		(2,390)		1,666,255				12,913	05/25/2035	1FM
				Redemption 100.0000																	
16675H-AL-6	Chevron Corp Trust Fund Gtd Amortizing N		01/01/2012	Various		48,313	48,313	53,096	49,035		(722)		(722)		48,313				1,770	01/01/2013	1FE
171265-AD-3	Chugach Electric Association Sr Nt 2002		02/01/2012	Various		8,700,000	8,700,000	9,029,092	8,704,401		(4,401)		(4,401)		8,700,000				269,700	02/01/2012	1FE
				Wachovia Capital Markets																	
17275R-AD-4	Cisco Sys Inc Nt 5.900% 02/15/39		02/15/2012	Inc		17,486,000	14,000,000	16,823,888	16,808,874		(7,159)		(7,159)		16,801,716		684,284	684,284	426,767	02/15/2039	1FE
172905-BB-6	Citibank NA Ser 1986-P Cl 1 RMBS 9.500		03/01/2012	Paydown		300	300	303	300		1		1		300				5	10/25/2016	1FM
172921-AA-6	Citicorp Mtg Secs Inc Ser 1987-1 Cl A1 R		03/01/2012	Paydown		1,054	1,054	1,047	1,044		10		10		1,054				15	04/25/2017	2FM
172921-AL-2	Citicorp Mtg Secs Inc Ser 1987-10 Cl A1		03/01/2012	Paydown		(3,577)	(3,577)	(3,571)	(3,588)		11		11		(3,577)				(464)	08/25/2017	4FM
172973-P@-0	Citicorp Mtg Secs Inc Ser 2005-1 Cl 3A3		03/01/2012	Paydown		13,686	13,686	13,755	13,690		(4)		(4)		13,686				130	02/25/2035	1FM
172973-W@-4	Citicorp Mtg Secs Inc Ser 2005-4 Cl 1A6		03/01/2012	Paydown		142,931	142,931	134,042	137,900		5,030		5,030		142,931				1,244	07/25/2035	1FM
172973-X2-0	Citicorp Mtg Secs Inc Ser 2005-4 Cl 3A2		03/01/2012	Paydown		122,572	122,572	121,768	121,961		611		611		122,572				1,023	07/25/2035	1FM
17306U-BD-9	Citifinancial Mtg Sec Inc Ser 2003-2 Cl		03/01/2012	Paydown		188,764	188,764	188,520	188,520		244		244		188,764				1,120	05/25/2034	1FM
17306U-CE-6	Citifinancial Mtg Sec Inc Ser 2004-1 Cl		03/01/2012	Paydown		86,849	86,849	86,845	86,757		92		92		86,849				531	04/25/2034	1FM
17307G-FN-3	Citigroup Mtg Ln Tr Ser 2004-RR2 Cl A3 R		03/01/2012	Paydown		286,463	286,463	265,336	276,428		10,034		10,034		286,463				(7,531)	05/25/2034	1FM
17307G-H3-5	Citigroup Mtg Ln Tr Ser 2005-8 Cl 3A1 RM		03/01/2012	Paydown		518,474	518,474	503,768	506,516		11,958		11,958		518,474				4,721	09/25/2035	4FM
17309A-AB-5	Citimortgage Alternative Ln Tr Ser 2006-		03/01/2012	Paydown		126,078	196,976	53,604	46,533	7,071			83,162		129,695	(3,617)		(3,617)	2,020	04/25/2036	5FM
17313K-AC-5	Citigroup Comm Mtg Tr Ser 2008-C7 Cl A2B		03/01/2012	Paydown		59,208	59,208	59,235	59,141		67		67		59,208				679	12/10/2049	1FM
				Redemption 100.0000																	
181593-AF-1	Clarke American Term Ln B Nt 3 (Harland		03/30/2012			109,124	109,124	100,667	103,614		5,510		5,510		109,124				764	06/30/2014	4FE
18976@-AQ-9	Citimortgage Alternative Ln Tr Ser 2007-		03/01/2012	Paydown		512,538	717,954	630,251	630,251						630,251		(117,713)	(117,713)	7,110	06/25/2037	4FM
191219-BU-7	Coca-Cola Enterprises Sr Nt 3.750% 03/		03/01/2012	Maturity		8,500,000	8,500,000	8,484,020	8,499,094		906		906		8,500,000				159,375	03/01/2012	1FE
202795-HE-3	Commonwealth Edison Co 1st Mtg Bd Ser 98		03/15/2012	Various		15,673,000	15,673,000	15,967,652	15,687,626		(14,626)		(14,626)		15,673,000				481,945	03/15/2012	2FE
21075W-BF-1	Cointmortgage Home Eq Loan Tr Ser 1995-2		03/01/2012	Paydown		3,134	3,134	3,131	3,125		9		9		3,134				41	08/15/2025	4FM
210805-BU-0	Continental Airlines Inc EETC Ser 1997-4		01/02/2012	Paydown		2,309,316	2,309,316	2,287,990	2,298,018		11,299		11,299		2,309,316				79,671	01/02/2018	2AM
210805-CB-1	Continental Airlines Inc EETC Ser 1998-1		02/09/2012	Pressprich R W		1,200,555	1,143,386	1,057,632	1,104,813		1,691		1,691		1,106,504	94,051		94,051	31,461	03/15/2019	2FE
210805-CB-1	Continental Airlines Inc EETC Ser 1998-1		03/15/2012	Paydown		263,752	263,752	251,224	257,980		5,772		5,772		263,752				8,767	03/15/2019	1AM
				Paydown		447,579	447,579	430,955	440,081		7,498		7,498		447,579				14,878	03/15/2019	2AM
				Redemption 100.0000																	
210805-CT-2	Continental Airlines Inc PTC Ser 1999-2		03/15/2012			8,697	8,697	8,494	8,585		112		112		8,697				316	03/15/2020	2AM
				Redemption 100.0000																	
223889-AA-4	Cowperwood McAllen I LP CTL 6.880% 07/		03/15/2012			15,883	15,883	15,788	15,821		62		62		15,883				182	05/15/2022	1
				Redemption 100.0000																	
22410@-AA-4	Cox Enterprises Inc CTL 5.720% 06/30/2		03/31/2012			126,557	126,557	126,557	126,557						126,557				1,031	06/30/2027	2
22540V-XC-1	CS First Boston Mtg Sec Corp Ser 2002-HE		03/26/2012	Paydown		97,603	97,603	97,603	97,603						97,603				311	08/25/2032	2FM
22541L-AC-7	Credit Suisse First Boston USA Nt 6.50		01/15/2012	Maturity		4,750,000	4,750,000	4,690,340	4,749,694		306		306		4,750,000				154,375	01/15/2012	1FE
22541N-UJ-6	CS First Boston Mtg Sec Corp Ser 2002-CP		03/01/2012	Paydown		545,828	545,828	556,297	545,789		40		40		545,828				4,890	12/15/2035	1FM
22541Q-3Y-6	CS First Boston Mtg Sec Corp Ser 2003-29		03/01/2012	Paydown		337,184	337,184	345,192	342,938		(5,754)		(5,754)		337,184				2,784	12/25/2033	1FM
22541S-D4-7	CS First Boston Mtg Sec Corp Ser 2004-CF		03/01/2012	Paydown		174,419	174,419	172,023	173,508		912		912		174,419				1,181	01/25/2043	1FM
22541S-TQ-1	CS First Boston Mtg Sec Corp Ser 2004-4		03/01/2012	Paydown		374,951	374,951	379,580	378,213		(3,262)		(3,262)		374,951				3,744	08/25/2034	2FM
22541S-ZB-7	CS First Boston Mtg Sec Corp Ser 2004-5		03/01/2012	Paydown		125,506	125,506	129,055	127,251		(1,745)		(1,745)		125,506				759	09/25/2034	2FM
225458-2@-2	CS First Boston Mtg Sec Corp Ser 2005-8		03/01/2012	Paydown		9,012	9,012	8,753	8,831		181		181		9,012				82	08/25/2025	3FM
225458-5Q-7	CS First Boston Mtg Sec Corp Ser 2005-9		03/01/2012	Paydown		293,170	293,170	271,534	271,636		21,636		21,636		293,170				3,131	10/25/2035	1FM
225458-AX-6	CS First Boston Mtg Sec Corp Ser 2005-1		03/01/2012	Paydown		103,862	103,862	104,808	104,211		(349)		(349)		103,862				1,046	02/25/2035	1FM
225458-BF-4	CS First Boston Mtg Sec Corp Ser 2005-1		03/01/2012	Paydown		1,287,374	1,287,374	1,300,449	1,286,035		1,339		1,339		1,287,374				12,679	02/25/2035	1FM
225458-BU-1	CS First Boston Mtg Sec Corp Ser 2005-1		03/01/2012	Paydown		66,441	66,441	66,991	66,571		(130)		(130)		66,441				582	05/25/2028	1FM
225458-EV-6	CS First Boston Mtg Sec Corp Ser 2005-2		03/01/2012	Paydown		321,769	321,769	316,704	316,704		5,066		5,066		321,769				3,344	03/25/2035	1FM
225458-EX-2	CS First Boston Mtg Sec Corp Ser 2005-2		03/01/2012	Paydown		1,387,468	1,387,468	1,398,958	1,395,725		(8,257)		(8,257)		1,387,468				13,497	03/25/2035	1FM
225458-FD-5	CS First Boston Mtg Sec Corp Ser 2005-2		03/01/2012	Paydown		32,221	32,221	33,006	32,657		(437)		(437)		32,221				294	02/25/2025	2FM

STATEMENT AS OF MARCH 31, 2012 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	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
..225458-FG-8	CS First Boston Mtg Sec Corp Ser 2005-2		03/01/2012	Paydown		166,748	166,748	170,057	168,560		(1,812)		(1,812)		166,748				1,101	02/25/2020	1FM
..225458-UA-4	CS First Boston Mtg Sec Corp Ser 2005-5		03/01/2012	Paydown		189,005	189,005	188,621	188,563		442		442		189,005				1,660	07/25/2035	3FM
..225458-UL-0	CS First Boston Mtg Sec Corp Ser 2005-5		03/01/2012	Paydown		140,035	140,035	137,672	138,502		1,534		1,534		140,035				835	07/25/2035	1FM
..225458-XJ-2	CS First Boston Mtg Sec Corp Ser 2005-6		03/01/2012	Paydown		149,715	149,715	146,814	148,328		1,386		1,386		149,715				1,151	07/25/2035	1FM
..225458-XW-3	CS First Boston Mtg Sec Corp Ser 2005-6		03/01/2012	Paydown		147,322	147,322	145,774	145,774		1,548		1,548		147,322				1,246	07/25/2035	3FM
..225410-GX-7	CS First Boston Mtg Sec Corp Ser 2004-6		03/01/2012	Paydown		144,558	144,558	143,609	143,773		785		785		144,558				1,452	10/25/2034	1FM
..225410-NS-0	CS First Boston Mtg Sec Corp Ser 2005-11		03/01/2012	Paydown		117,110	117,110	113,413	115,356		1,753		1,753		117,110				889	12/25/2020	1FM
				Redemption 100.0000																	
..22942G-AH-2	Cablevision (CSC Holdings) Incremental T		03/30/2012	Redemption 100.0000		53,937	53,937	53,565	53,758		179		179		53,937				486	03/29/2016	2FE
..22942G-AK-5	Cablevision (CSC Holdings) Incremental T		03/30/2012			39,980	39,980	39,980	39,980						39,980				335	03/29/2016	2FE
..22942M-BF-2	Credit Suisse Mtg Capital Ser 2006-8 CI		03/01/2012	Paydown		464,305	542,936	544,717	543,929						543,929		(79,624)	(79,624)	5,425	10/25/2026	5FM
				Redemption 100.0000																	
..22947@-AA-6	CTL Cap Tr Ser 2010-14 Walgreens CTL 6		03/15/2012			36,761	36,761	36,761	36,761						36,761				416	02/15/2034	1
..23243N-AH-1	Countrywide Home Equity Ln Ser 2006-S4 C		03/01/2012	Paydown		40,901	16,838	16,838	16,838						16,838		(16,838)	(16,838)	463	07/25/2034	1FM
..23245L-AB-6	Countrywide Alternative Ln Tr Ser 2006-J		03/01/2012	Paydown		226,644	311,778	254,406	254,406						254,406		(27,762)	(27,762)	2,869	02/25/2037	4FM
..233244-AH-5	DOT Headquarters II L-B Fin Tr Mtg Secd		03/07/2012	Various		230,181	230,181	230,181	230,181						230,181				2,149	12/07/2021	1
..233835-AT-4	DaimlerChrysler NA Hldg Nt 7.300% 01/1		01/15/2012	Various		9,000,000	9,000,000	9,026,810	9,000,151		(151)		(151)		9,000,000				328,500	01/15/2012	1
				Redemption 100.0000																	
..23568@-AA-0	Daly /Michael J/ CTL 7.625% 11/15/13		03/15/2012			35,720	35,720	36,906	35,938		(217)		(217)		35,720				455	11/15/2013	1
..239753-BK-1	Target Corp Sr Nt 8.600% 01/15/12		01/15/2012	Maturity		1,000,000	1,000,000	1,260,950	1,001,439		(1,439)		(1,439)		1,000,000				43,000	01/15/2012	1FE
..24422E-RL-5	Deere /John/ Cap Corp Sr Nt 2.000% 01/		03/02/2012	Various		35,979,380	35,000,000	34,960,450	34,960,819		1,369		1,369		34,962,188		1,017,192	1,017,192	175,833	01/13/2017	1FE
				Redemption 100.0000																	
..24736C-AG-9	Delta Airlines X0 Equip TL Nt 1 4.081%		03/30/2012			48,520	48,520	48,520	48,520						48,520				500	04/30/2012	3FE
..251510-AW-3	Deutsche Alt-A Sec Inc Ser 2003-2XS CI A		03/01/2012	Paydown		113,137	113,137	113,113	112,960		178		178		113,137				1,065	09/25/2033	1FM
..251510-DS-9	Deutsche Alt-A Sec Inc Ser 2005-2 CI 2A3		03/01/2012	Paydown		310,024	310,024	315,110	311,847		(1,823)		(1,823)		310,024				2,815	03/25/2020	2FM
..251510-EE-9	Deutsche Alt-A Sec Inc Ser 2005-3 CI 3A3		03/01/2012	Paydown		4,424	4,424	4,355	4,364		60		60		4,424				40	05/25/2035	3FM
..251510-EH-2	Deutsche Alt-A Sec Inc Ser 2005-3 CI 4A3		03/01/2012	Paydown		67,790	67,790	67,268	67,280		509		509		67,790				676	06/25/2035	3FM
..251510-ER-0	Deutsche Alt-A Sec Inc Ser 2005-3 CI 5A3		03/01/2012	Paydown		33,043	33,043	32,599	32,652		391		391		33,043				431	06/25/2035	4FM
..251510-FX-6	Deutsche Alt-A Sec Inc Ser 2005-4 CI A6		03/01/2012	Paydown		84,070	84,070	78,878	78,878		5,192		5,192		84,070				651	09/25/2035	4FM
..251513-AT-4	Deutsche Alt-A Ses Inc Ser 2006-AB4 CI A		03/01/2012	Paydown		172,003	402,953	258,911	258,911						258,911		(86,908)	(86,908)	3,819	10/25/2036	1FM
..251563-CB-6	Deutsche Mtg Sec Inc Ser 2004-1 CI A6 RM		03/01/2012	Paydown		119,944	119,944	119,910	119,733		211		211		119,944				861	12/25/2033	1FM
..251563-DM-1	Deutsche Mtg Sec Inc Ser 2004-2 CI A6 RM		03/01/2012	Paydown		94,206	94,206	94,183	94,065		142		142		94,206				622	01/25/2034	1FM
				Goldman Sachs & Company																	
..25468P-CR-5	Disney Walt Co Sr Nt 4.125% 12/01/41		02/16/2012			7,019,950	7,000,000	6,833,890	6,834,091		418		418		6,834,509		185,441	185,441	65,771	12/01/2041	1FE
..25654@-AA-0	Dodger Tickets LLC 1st Mtg Bd 5.660% 0		03/31/2012	Various		792,921	792,921	792,921	792,921						792,921				44,879	03/31/2030	2FE
..25755T-AA-8	Domino's Pizza Master Trust Frnch Ln Ser		03/23/2012	Call 100.0000		27,000,000	27,000,000	26,998,963	26,999,878		122		122		27,000,000				583,871	04/25/2037	2FE
..26442C-AM-6	Duke Energy Corporation 1st Mtg Bd 4.2		03/29/2012	Various		15,331,950	15,000,000	14,974,650	14,974,683		171		171		14,974,853		357,097	357,097	195,972	12/15/2041	1FE
..268617-BH-9	Enterprise Mtg Accept Co Frch Ln OwnTr20		03/01/2012	Direct		9,816	9,816										9,816			01/15/2027	1AM
..268668-FD-7	EMC Mtg Loan Tr Ser 2006-A CI A RMBS 0		03/26/2012	Paydown		38,578	38,578	30,582	30,582		7,996		7,996		38,578				47	12/25/2042	1FM
				Redemption 100.0000																	
..29272@-AA-4	Energy Plaza Lease PassThru Tr Ser A1 CI		02/14/2012			340,278	340,278	340,278	340,278						340,278				10,004	02/14/2014	1
				Redemption 100.0000																	
..29272@-AB-2	Energy Plaza Lease PassThru Tr Ser A1 CI		02/14/2012			40,104	40,104	40,104	40,104						40,104				1,329	02/14/2014	1
				Redemption 100.0000																	
..29439@-AA-6	EQT Production Co Gtd Sr Nt 7.760% 02/		02/28/2012			189,500	189,500	190,966	190,699		(1,199)		(1,199)		189,500					02/28/2016	2
..294751-EW-8	Equity One ABS Inc Ser 2004-3 CI AF6 RMB		03/01/2012	Paydown		497,418	497,418	497,418	497,418						497,418				4,286	07/25/2034	1FM
..301965-CE-7	FFCA Sec Lending Corp Frnch Ln Ser1999-2		03/01/2012	Paydown		122,353	122,353	121,460	121,723		630		630		122,353				1,605	05/18/2026	3AM
				Redemption 100.0000																	
..30251T-AA-7	FNBC 1993-A Pass Through Trust PTC Ser 1		01/05/2012			162,514	162,514	205,144	177,944		(15,430)		(15,430)		162,514				6,566	01/05/2018	1FE
				Redemption 100.0000																	
..31331F-AE-1	Fedex Corp PTC Ser 1993-C1 ABS 7.150%		03/28/2012			604	604	655	607		(3)		(3)		604				22	03/28/2012	2AM
..31331F-AW-1	Fedex Corp PTC Ser 1997-1C ABS 7.650%		02/10/2012	Call 100.0000		2,382,284	2,382,284	2,416,854	2,416,600		(34,316)		(34,316)		2,382,284				103,778	01/15/2014	2FE
..31331F-AX-9	Fedex Corp PTC Ser 1998-1A ABS 6.720%		01/15/2012	Paydown		464,727	464,727	519,878	499,246		(34,519)		(34,519)		464,727				15,615	01/15/2022	1FE
..31331F-AY-7	Fedex Corp PTC Ser 1998-1 CI B ABS 6.8		01/15/2012	Paydown		355,211	355,211	377,340	368,870		(13,659)		(13,659)		355,211				12,157	01/15/2019	3AM
..31331F-BA-8	Fedex Corp PTC Ser 1999-1 CI A ABS 7.6		01/15/2012	Paydown		24,806	24,806	29,239	27,709		(2,904)		(2,904)		24,806				949	01/15/2022	1FE
				Redemption 100.0000																	
..32007U-AF-6	First Data Corp Term Ln B1 Nt 4 2.992%		03/23/2012			156,826	156,826	154,041	155,433		1,393		1,393		156,826				1,420	09/24/2014	4FE
..32007U-AF-6	First Data Corp Term Ln B1 Nt 4 2.992%		03/26/2012	Tax Free Exchange		389,323	389,323	389,323	389,323						389,323				2,814	09/24/2014	4FE

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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
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	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	Stated Con- tractual Maturity Date	NAIC Desig- nation or Market In- dicator (a)
..32007U-AH-2	First Data Corp Term Ln B3 Nt 4 2.992%		03/23/2012	Redemption 100.0000		..36,233	..36,233	..36,233	..36,233						..36,233				..354	..09/24/2014	4FE
..32007U-AH-2	First Data Corp Term Ln B3 Nt 4 2.992%		03/26/2012	Tax Free Exchange		..89,948	..89,948	..89,948	..89,948						..89,948				..707	..09/24/2014	4FE
..32051D-E7-3	First Horizon Mtg PT Tr Ser 2003-8 CI 1A		03/01/2012	Paydown		..679,000	..679,000	..663,722	..669,304		..9,696		..9,696	..679,000	..679,000			..5,660	..10/25/2033	1FM	
..32051D-M8-2	First Horizon Mtg PT Tr Ser 2003-9 CI 1A		03/01/2012	Paydown		..2,476,149	..2,476,149	..2,451,387	..2,465,054		..11,095		..11,095	..2,476,149	..2,476,149			..24,151	..11/25/2033	1FM	
..32051D-Z9-6	First Horizon Mtg PT Tr Ser 2004-3 CI 2A		03/01/2012	Paydown		..189,753	..189,753	..181,243	..183,043		..6,709		..6,709	..189,753	..189,753			..1,291	..06/25/2019	1FM	
..32051G-DS-1	First Horizon ABS Tr Ser 2004-HE4 CI A4		03/01/2012	Paydown		..20,163	..20,163	..18,772	..18,772		..1,390		..1,390	..20,163	..20,163			..199	..07/25/2019	2FM	
..32051G-GZ-2	First Horizon Mtg PT Tr Ser 2005-1 CI 1A		03/01/2012	Paydown		..126,035	..126,035	..127,099	..125,970		..65		..65	..126,035	..126,035			..1,104	..07/25/2026	1FM	
..32051G-TC-9	First Horizon Alt Mtg Sec Tr Ser 2005-FA		03/01/2012	Paydown		..89,561	..89,561	..83,648	..83,648		..5,913		..5,913	..89,561	..89,561			..905	..09/25/2035	4FM	
..32052W-AC-3	First Horizon Mtg PT Tr Ser 2007-FA4 CI		03/01/2012	Paydown		..123,441	..279,954	..222,089	..222,089						..222,089		..(98,648)	..(98,648)	..3,114	..08/25/2037	3FM
..32052W-AC-3	First Horizon Mtg PT Tr Ser 2007-FA4 CI		03/01/2012	Paydown		..123,441	..279,954	..242,838	..242,838						..242,838		..(119,397)	..(119,397)	..3,114	..08/25/2037	4FM
..33632*-QQ-3	First Security Bank UT Eq Tr Ctf Ser 44-		01/01/2012	Redemption 100.0000		..644,104	..644,104	..644,104	..644,104						..644,104				..46,569	..01/01/2013	1
..33632*-QR-1	First Security Bank UT Eq Tr Ctf Ser 44-		01/01/2012	Redemption 100.0000		..275,739	..275,739	..275,739	..275,739						..275,739				..19,936	..01/01/2013	1
..33736L-AU-9	First Union-LB Comm Mtg Tr II Ser 1997-		03/01/2012	Paydown		..1,289,844	..1,289,844	..1,396,514	..1,292,595		..(2,751)		..(2,751)	..1,289,844	..1,289,844				..15,574	..11/18/2029	1FM
..337387-R#-3	First Union Natl Bk of NC Loan Ctf Tr Ag		01/15/2012	Redemption 100.0000		..26,856	..26,856	..27,380	..26,886		..(30)		..(30)	..26,856	..26,856				..1,003	..01/15/2013	1
..337387-S#-2	First Union Natl Bk of NC Loan Ctf Tr Ag		01/15/2012	Redemption 100.0000		..27,360	..27,360	..27,894	..27,361		..(1)		..(1)	..27,360	..27,360				..1,022	..01/15/2012	1
..337387-S*-6	First Union Natl Bk of NC Loan Ctf Tr Ag		01/15/2012	Redemption 100.0000		..26,856	..26,856	..27,380	..26,886		..(30)		..(30)	..26,856	..26,856				..1,003	..01/15/2013	1
..337387-S#-4	First Union Natl Bk of NC Loan Ctf Tr Ag		01/15/2012	Redemption 100.0000		..27,360	..27,360	..27,894	..27,361		..(1)		..(1)	..27,360	..27,360				..1,022	..01/15/2012	1
..337387-T#-1	First Union Natl Bk of NC Loan Ctf Tr Ag		01/15/2012	Redemption 100.0000		..25,069	..25,069	..25,069	..25,069						..25,069				..891	..01/15/2013	1
..337387-T*-5	First Union Natl Bk of NC Loan Ctf Tr Ag		01/15/2012	Redemption 100.0000		..26,910	..26,910	..27,434	..26,941		..(32)		..(32)	..26,910	..26,910				..1,005	..01/15/2013	1
..337387-T#-3	First Union Natl Bk of NC Loan Ctf Tr Ag		01/15/2012	Redemption 100.0000		..26,108	..26,108	..26,108	..26,108						..26,108				..928	..01/15/2013	1
..337387-U#-9	First Union Natl Bk of NC Loan Ctf Tr Ag		01/15/2012	Redemption 100.0000		..25,069	..25,069	..25,069	..25,069						..25,069				..891	..01/15/2013	1
..337387-U*-3	First Union Natl Bk of NC Loan Ctf Tr Ag		01/15/2012	Redemption 100.0000		..25,069	..25,069	..25,069	..25,069						..25,069				..891	..01/15/2013	1
..337387-U#-1	First Union Natl Bk of NC Loan Ctf Tr Ag		01/15/2012	Redemption 100.0000		..25,072	..25,072	..25,072	..25,072						..25,072				..891	..01/15/2013	1
..337387-V*-2	First Union Natl Bk of NC Loan Ctf Tr Ag		01/15/2012	Redemption 100.0000		..25,069	..25,069	..25,069	..25,069						..25,069				..891	..01/15/2013	1
..34410#-AA-7	Flynn & Zinkan Realty CTL 8.125% 11/15		03/15/2012	Paydown		..36,867	..36,867	..40,048	..37,457		..(590)		..(590)	..36,867	..36,867				..500	..11/15/2013	1
..35645M-AE-8	Freedom Trust Ser 2011-3 CI A11 RMBS 4	E	02/29/2012	Paydown		..89,732	..89,732	..87,937	..87,946		..1,786		..1,786	..89,732	..89,732				..786	..09/25/2051	1FM
..35645M-AM-0	Freedom Trust Ser 2011-3 CI M89 RMBS 0		03/01/2012	Paydown		..712	..712	..202	..204		..508		..508	..712	..712					..09/25/2051	1FM
..35669#-AA-2	Freeport LNG Development LP Sr Nt 6.50		03/31/2012	Various		..291,300	..291,300	..291,300	..291,300						..291,300				..4,734	..12/19/2025	2FE
..361452-AA-3	GATX Rail Corp PTC Ser 2000-1 ABS 8.10		01/13/2012	Redemption 100.0000		..163,903	..163,903	..163,903	..163,903						..163,903				..6,638	..01/13/2020	2AM
..36157R-3X-1	GE Cap Mtg Serv Inc Ser 1999-HE2 CI M RM		03/01/2012	Paydown		..10,883	..10,883	..10,883	..10,883						..10,883				..151	..07/25/2029	1FM
..36157R-3X-1	GE Cap Mtg Serv Inc Ser 1999-HE2 CI M RM		03/01/2012	Paydown		..54,413	..54,413	..60,703	..55,374		..(962)		..(962)	..54,413	..54,413				..757	..07/25/2029	2FM
..36157R-08-5	GE Cap Mtg Serv Inc Ser 1999-HE1 CI A7 R		03/01/2012	Paydown		..1,045	..1,045	..1,045	..1,045					..1,045	..1,045				..10	..04/25/2029	1FM
..36158Y-EL-9	GE Cap Commercial Mtg Corp Ser 2002-1A C		03/01/2012	Paydown		..2,000,000	..2,000,000	..1,850,530	..1,982,927		..17,073		..17,073	..2,000,000	..2,000,000				..22,282	..12/10/2035	1FM
..36170U-AB-7	G-FORCE LLC Ser 2005-RR4 CI A2 CMBS 4		03/01/2012	Paydown		..236,666	..236,666	..238,960	..236,489		..177		..177	..236,666	..236,666				..2,080	..08/22/2036	4AM
..36170U-BX-8	G-FORCE LLC Ser 2005-RR2 CI A2 CMBS 5		03/01/2012	Paydown		..902,702	..902,702	..894,052	..899,119		..3,584		..3,584	..902,702	..902,702				..9,832	..12/25/2039	1FE
..361856-ER-4	GMAC Mtg Corp Loan Tr Ser 2006-HE1 CI A		03/25/2012	Paydown		..213,076	..270,159	..126,012	..126,012					..126,012	..126,012		..87,064	..87,064	..224	..11/25/2036	1FM
..36185N-3G-3	GMAC Mtg Corp Loan Tr Ser 2004-J3 CI A9		03/01/2012	Paydown		..659,620	..659,620	..634,472	..649,788		..9,832		..9,832	..659,620	..659,620				..6,064	..07/25/2034	1FM
..36185N-4G-2	GMAC Mtg Corp Loan Tr Ser 2004-J4 CI A3		02/01/2012	Paydown		..2,082,752	..2,082,752	..2,067,132	..2,074,860		..7,893		..7,893	..2,082,752	..2,082,752				..13,245	..09/25/2034	1FM
..36225*-AA-1	GSA IRS Lease Tr PTC Ser 2009 CTL 5.93		03/11/2012	Redemption 100.0000		..150,018	..150,018	..150,018	..150,018						..150,018				..1,485	..09/11/2030	1
..362253-AA-4	GSA Guam LP Gen Svcs Admin Lease Oblig C		01/01/2012	Various					..(2,917)		..2,917		..2,917							..12/15/2012	1
..36226M-AE-3	GRMT Mtg Loan Tr Ser 2001-1A CI A5 RMBS		03/01/2012	Paydown		..112,810	..112,810	..112,814	..112,417					..393	..112,810				..1,252	..07/20/2031	1FM
..36226M-AF-0	GRMT Mtg Loan Tr Ser 2001-1A CI M1 RMBS		03/01/2012	Paydown		..13,996	..13,996	..14,465	..14,209		..(213)		..(213)	..13,996	..13,996				..193	..07/20/2031	1FM

STATEMENT AS OF MARCH 31, 2012 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	Stated Con-tractual Maturity Date	NAIC Design-ation or Market In-dicator (a)
36228C-VR-1	GS Mortgage Securities Corp II Ser 2005-		03/01/2012	Paydown		364,422	364,422	368,053	364,783		(361)		(361)		364,422				2,936	07/10/2039	1FM
36228F-3Q-7	GS Mortgage Securities Corp Ser 2004-3 C		03/01/2012	Paydown		487,352	487,352	487,334	486,678		675		675		487,352				4,279	04/25/2034	1FM
36228F-5F-9	GS Mortgage Securities Corp Ser 2004-5 C		03/01/2012	Paydown		218,231	218,231	218,231	218,065		165		165		218,231				1,775	06/25/2034	1FM
36228F-C5-3	GS Mortgage Securities Corp Ser 2004-NC1		03/01/2012	Paydown		22,839	22,839	22,838	22,791		47		47		22,839				156	11/25/2033	3FM
36228F-ZK-5	GS Mortgage Securities Corp Ser 2004-FM1		03/26/2012	Paydown		140,500	140,500	140,500	140,500						140,500				285	11/25/2033	1FM
36228F-ZL-3	GS Mortgage Securities Corp Ser 2004-FM1		03/26/2012	Paydown		6,338	6,338	6,338	4,251	2,088			2,088		6,338				20	11/25/2033	1FM
362341-ES-4	GSAA Home Equity Tr Ser 2005-6F CI 4A3 R		03/01/2012	Paydown		123,368	123,368	123,542	123,431		(63)		(63)		123,368				1,730	07/25/2035	2FM
36242D-6Q-1	GS Mortgage Securities Corp Ser 2005-5F		03/01/2012	Paydown		468,357	468,357	464,844	465,635		2,722		2,722		468,357				3,154	06/25/2035	1FM
36242D-7B-3	GS Mortgage Securities Corp Ser 2005-5F		03/01/2012	Paydown		334,788	334,788	322,913	327,537		7,251		7,251		334,788				2,770	06/25/2035	1FM
36242D-7Q-0	GS Mortgage Securities Corp Ser 2005-5F		03/01/2012	Paydown		623,914	623,914	594,529	607,814		16,100		16,100		623,914				4,896	06/25/2035	1FM
36242D-DE-0	GS Mortgage Securities Corp Ser 2004-7 C		03/01/2012	Paydown		548,369	548,369	548,352	547,742		628		628		548,369				5,207	06/25/2034	1FM
36242D-ND-1	GS Mortgage Securities Corp Ser 2004-10		03/01/2012	Paydown		872,606	872,606	872,558	871,615		991		991		872,606				5,505	08/25/2034	1FM
36242D-UX-9	GS Mortgage Securities Corp Ser 2005-1F		03/01/2012	Paydown		280,970	280,970	283,648	281,989		(1,019)		(1,019)		280,970				2,407	02/25/2035	1FM
36297N-AC-9	GS Mortgage Sec Corp Ser 2006-S3 CI A3 R		03/26/2012	Paydown		50,824	50,824	4,557	4,557		46,266		46,266		50,824				12	05/25/2036	3FM
				Redemption	100.0000																
36312K-AA-0	Gaithersburg Fin Tr CTL 7.01% 04/11/1		03/11/2012			123,051	123,051	131,265	125,083		(2,032)		(2,032)		123,051				1,482	04/11/2014	1
368907-AC-5	General American Trans Corp EETC Ser 199		02/28/2012	Paydown		1,358	1,358	1,330	1,348		10		10		1,358				51	02/28/2015	2AM
368907-AC-5	General American Trans Corp EETC Ser 199		02/28/2012	Paydown		6,111	6,111	6,249	6,149		(38)		(38)		6,111				229	02/28/2015	3AM
368907-AD-3	General American Trans Corp PTC Ser 1996		02/28/2012	Paydown		9,165	9,165	9,165	9,165						9,165				360	08/28/2021	2AM
370486-AA-2	General Parts Intl Sr Nt 7.07% 07/01/		03/28/2012	Various		19,139,781	16,200,000	16,200,000	16,200,000						16,200,000		2,939,781	2,939,781	1,068,836	07/01/2020	3FE
38141G-BU-7	Goldman Sachs Group Inc Sr Nt 6.60% 0		01/15/2012	Maturity		5,000,000	5,000,000	5,001,280	5,000,007		(7)		(7)		5,000,000				165,000	01/15/2012	1FE
393505-QX-3	Green Tree Finl Corp Mfg Hsg Ser 1996-9		03/15/2012	Paydown		1,094	1,094	1,094	1,094						1,094				14	01/15/2028	1FE
39539M-AA-7	Greenpoint Mtg Funding Tr Ser 2007-AR3 C		03/26/2012	Paydown		579,205	579,205	547,381	547,381		31,825		31,825		579,205				496	06/25/2037	4FM
41164Y-AB-7	Harborview Mtg Loan Tr Ser 2007-4 CI 2A1		03/19/2012	Paydown		364,377	364,377	355,153	357,619		6,758		6,758		364,377				283	07/19/2047	2FM
43708A-AD-4	Indymac Home Eq Mtg Ln ABS Tr Ser SPMD 2		03/01/2012	Paydown		39,424	39,424	39,424	39,424						39,424				499	05/25/2033	1FM
43709B-AE-9	Indymac Resident ABS Tr Ser 2006-C CI 3A		03/26/2012	Paydown		803,283	803,283	744,856	744,856		58,427		58,427		803,283				925	08/25/2036	5FM
437690-AL-4	Homestar Mtg Acceptance Corp Ser 2004-2		03/26/2012	Paydown		325,465	325,465	318,803	319,097		6,368		6,368		325,465				310	06/25/2034	1FM
				Redemption	100.0000																
438499-AA-3	Honeywell En Sav Perf CtctTr PTC Nt ABS		03/01/2012			151,102	151,102	151,102	151,102						151,102				1,539	12/01/2015	1
				Redemption	100.0000																
438499-AB-1	Honeywell En Sav Perf CtctTr PTC Ser 20	0	03/01/2012			70,979	70,979	52,488	69,989					(17,501)	70,979	18,491		18,491	718	08/01/2015	1
44569*-BC-4	Hunt Oil Co Sr Nt 4.73% 03/27/12		03/27/2012	Various		6,000,000	6,000,000	6,103,442	6,003,230		(3,230)		(3,230)		6,000,000				141,900	03/27/2012	2
45254N-PV-3	IMPAC CMB Tr Ser 2005-5 CI A2 RMBS 0.4		03/26/2012	Paydown		48,205	48,205	47,189	47,189		1,016		1,016		48,205				73	08/25/2035	1FM
45254T-NY-6	IMPAC Secd Assets CMN Owner Tr Ser 2004-		03/01/2012	Paydown		412,472	412,472	412,433	411,898		574		574		412,472				4,095	03/25/2034	1FM
45254T-PM-0	IMPAC Secd Assets CMN Owner Tr Ser 2004-		03/01/2012	Paydown		337,521	337,521	337,520	337,127		395		395		337,521				3,021	08/25/2034	1FM
456606-AG-7	Indymac Home Eq Mtg Ln ABS Tr Ser 2000-A		01/26/2012	Paydown		(4,712)	59,009	39,712	39,712						39,712		(44,424)	(44,424)	(8,707)	06/25/2031	4FM
45660L-HT-9	Indymac Indx Mtg Ln Tr Ser 2005-A3 CI NA		03/01/2012	Paydown		109,022	109,022	108,988	108,910		112		112		109,022				996	04/25/2035	3FM
45660L-PE-3	Indymac Indx Mtg Ln Tr Ser 2005-A6CB CI		03/01/2012	Paydown		78,559	78,559	20,759	20,759		57,800		57,800		78,559				617	06/25/2035	4FM
45660L-SS-9	Indymac Indx Mtg Ln Tr Ser 2005-A8CB CI		03/01/2012	Paydown		28,396	28,396	27,421	27,421		975		975		28,396				250	07/25/2035	4FM
45660L-XA-2	Indymac Indx Mtg Ln Tr Ser 2005-AR19 CI		03/01/2012	Paydown		251,834	251,834	202,308	202,308		49,526		49,526		251,834				2,527	10/25/2035	1FM
45660N-J8-9	Residential Asset Sec Tr Ser 2004-A4 CI		03/01/2012	Paydown		179,674	179,674	168,555	177,639		2,035		2,035		179,674				1,375	08/25/2034	1FM
45660N-UM-5	Residential Asset Sec Tr Ser 2003-A10 CI		03/01/2012	Paydown		338,407	338,407	318,669	321,477		16,931		16,931		338,407				3,274	09/25/2033	2FM
45660N-W5-0	Residential Asset Sec Tr Ser 2004-R2 CI		03/01/2012	Paydown		132,574	132,615	136,427	133,386		(38)		(38)		133,348		(773)	(773)	1,218	08/25/2034	1FM
45660N-YZ-2	Residential Asset Sec Tr Ser 2004-R1 CI		03/01/2012	Paydown		224,716	225,045	205,353	218,728		178		178		218,906		5,809	5,809	1,746	08/25/2033	1FM
45661K-AG-5	Indymac Indx Mtg Ln Tr Ser 2006-AR11 CI		03/01/2012	Paydown		117,498	373,211	261,197	261,197						261,197		(143,699)	(143,699)	1,562	06/25/2036	4FM
45662B-AD-1	Indymac Indx Mtg Ln Tr Ser 2006-AR1 CI A		03/01/2012	Paydown		296,030	296,030	280,123	280,123		15,907		15,907		296,030				5,371		

STATEMENT AS OF MARCH 31, 2012 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	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
..46629E-AH-6	JP Morgan Alt Loan Tr Ser 2006-A4 Cl A8		03/01/2012	Paydown		252,638	252,638	229,311	229,311		23,327		23,327		252,638				1,946	09/25/2036	4FM
..48416B-AA-7	Kaneb Pipe Line Op Ptnrsh LP Sr Nt 7.		02/15/2012	Various		15,000,000	15,000,000	15,151,448	15,003,027		(3,027)		(3,027)		15,000,000				581,250	02/15/2012	2FE
..494550-AK-2	Kinder Morgan Energy - LP Nt 7.125% 03		03/15/2012	Maturity		2,000,000	2,000,000	1,990,700	1,999,741		259		259		2,000,000				71,250	03/15/2012	2FE
..49725V-AA-0	Kiowa Power Partners LLC Ser A Sr Sec Nt		03/30/2012	Redemption 100.0000		105,580	105,580	105,580	105,580						105,580				1,270	12/30/2013	2FE
..51783Q-AG-3	Las Vegas Sands (Venetian Cas) Term Ln B		03/30/2012	Redemption 100.0000		16,208	16,208	15,349	15,640		568		568		16,208				118	11/23/2016	3FE
..51783Q-AG-3	Las Vegas Sands (Venetian Cas) Term Ln B		03/30/2012	Various		3,757	3,757	3,757	3,757					3,757					27	11/23/2016	3FE
..518439-AA-2	Estee Lauder Cos Sr Nt 6.000% 01/15/12		01/15/2012	Various		7,000,000	7,000,000	7,286,930	7,001,456		(1,456)		(1,456)		7,000,000				210,000	01/15/2012	1FE
..52108H-2S-2	LB-UBS Comm Mtg Tr Ser 2005-C1 Cl A3 CMB		03/11/2012	Paydown		1,123,284	1,123,284	1,072,692	1,119,668		3,616		3,616		1,123,284				8,559	02/15/2030	1FM
..52108H-3E-2	LB-UBS Comm Mtg Tr Ser 2005-C2 Cl A3 CMB		01/11/2012	Paydown		1,872,733	1,872,733	1,909,529	1,872,544		188		188		1,872,733				7,666	04/15/2030	1FM
..52108H-E3-4	LB-UBS Comm Mtg Tr Ser 2004-C4 Cl A3 CMB		03/11/2012	Paydown		107,434	107,434	106,863	107,236		198		198		107,434				943	06/15/2029	1FM
..52465#-BF-1	Legg Mason Mtg Cap Corp Ser 2001-CTL-25		03/10/2012	Various		188,537	188,537	204,455	199,098		(10,562)		(10,562)		188,537				2,014	04/10/2017	1
..52465#-BH-7	Legg Mason Mtg Cap Corp Ser 2002-CTL-12		03/10/2012	Various		68,811	68,811	77,868	74,165		(5,354)		(5,354)		68,811				807	04/10/2017	1
..52465#-BP-9	Legg Mason Mtg Cap Corp Ser 2003-CTL-21		03/01/2012	Redemption 100.0000		267,921	267,921	253,331	258,738		9,183		9,183		267,921				2,155	03/01/2023	1
..52467@-AA-3	Legg Mason Mtg Cap Corp CTL 7.400% 12/		03/15/2012	Redemption 100.0000		58,991	58,991	61,753	60,469		(1,477)		(1,477)		58,991				754	12/15/2021	1
..52467@-AH-8	Legg Mason Mtg Cap Corp CTL 7.750% 01/		03/15/2012	Various		31,716	31,716	33,263	32,571		(855)		(855)		31,716				411	01/15/2021	3
..52467@-AW-5	Legg Mason Mtg Cap Corp CTL 5.070% 02/		03/05/2012	Redemption 100.0000		70,511	70,511	70,511	70,511						70,511				597	02/05/2013	1
..52467@-BC-8	Legg Mason Mtg Cap Corp Ser 2003 Cl A CT		03/15/2012	Various		92,407	92,407	103,284	97,603		(5,197)		(5,197)		92,407				1,266	11/15/2018	2
..525170-BL-9	Lehman ABS Corp Ser 2003-1 Cl A1 RMBS		03/01/2012	Paydown		652,823	652,823	605,901	617,275		35,548		35,548		652,823				5,683	12/25/2033	1FM
..52518R-CD-6	Lehman Structured Sec Corp Ser 2005-1 Cl		03/26/2012	Paydown		50,473	50,473	50,458	50,739	36,722	12		36,734		50,473				71	09/26/2045	1FM
..53354#-AC-1	Lincoln Electric Holdings Sr Nt 6.360%		03/12/2012	Various		16,000,000	16,000,000	15,778,426	15,994,089		5,911		5,911		16,000,000				508,800	03/12/2012	1
..53957D-AA-1	Local Insight Media Fin LLC Frnch Ln Ser		01/23/2012	Paydown		23,342	23,342	10,961	10,961		12,381		12,381		23,342				343	10/23/2037	1AM
..55265K-F6-1	Master Asset Sec Tr Ser 2003-7 Cl 4A33 R		03/01/2012	Paydown		563,448	563,448	530,976	545,610		17,838		17,838		563,448				4,657	09/25/2033	1FM
..55265K-QM-4	Master Asset Sec Tr Ser 2003-1 Cl 2A17 R		03/01/2012	Paydown		159,238	159,238	162,821	160,583		(1,345)		(1,345)		159,238				1,337	02/25/2033	1FM
..55265K-RQ-4	Master Asset Sec Tr Ser 2003-2 Cl 2A3 RM		03/01/2012	Paydown		149,080	149,080	147,729	148,375		704		704		149,080				1,208	03/25/2018	1FM
..55265W-CA-9	Master Seasoned Securities Tr Ser 2004-2		03/01/2012	Paydown		38,945	38,945	40,235	40,161		(1,216)		(1,216)		38,945				313	08/25/2032	1FM
..55275S-AC-4	Master Alternative Loans Tr Ser 2007-1 C		03/01/2012	Paydown		1,425,000	1,425,000	1,428,684	1,424,405		595		595		1,425,000				13,656	10/25/2036	3FM
..564759-NH-7	Manufacturers & Traders Tr Co Fx-to-Flt		02/09/2012	Royal Bank of Scotland		2,244,398	2,250,000	2,256,638	2,250,000				16,227		2,250,000	(5,603)		(5,603)	16,227	04/01/2013	1FE
..564759-PS-1	Manufacturers & Traders Tr Co Fx-to-Flt		02/09/2012	Various		3,832,470	3,951,000	3,976,456	3,962,830		(324)		(324)		3,962,507		(130,037)	(130,037)	28,196	12/28/2020	1FE
..576434-2D-5	Master Asset Securitization Tr Ser 2006-		03/01/2012	Paydown		370,429	599,588	459,198	459,198						459,198				5,651	03/25/2036	3FM
..576434-A2-0	Master Asset Securitization Tr Ser 2004-		03/01/2012	Paydown		55,548	55,548	56,104	55,936		(388)		(388)		55,548		(88,769)	(88,769)	469	01/25/2035	2FM
..576434-J5-4	Master Asset Securitization Tr Ser 2005-		03/01/2012	Paydown		267,148	267,148	271,907	269,970		(2,822)		(2,822)		267,148				2,151	03/25/2035	2FM
..576434-N2-6	Master Asset Securitization Tr Ser 2005-		03/01/2012	Paydown		76,422	76,422	75,138	75,347		1,075		1,075		76,422				773	04/25/2035	1FM
..576434-UH-5	Master Asset Securitization Tr Ser 2004-		03/01/2012	Paydown		246,514	246,514	246,514	246,514						246,514				2,546	08/25/2034	1FM
..576434-WD-2	Master Asset Securitization Tr Ser 2004-		03/01/2012	Paydown		137,289	137,289	138,362	137,369		(80)		(80)		137,289				912	09/25/2034	1FM
..576434-YM-0	Master Asset Securitization Tr Ser 2004-		03/01/2012	Paydown		113,477	113,477	108,445	109,026		4,450		4,450		113,477				1,257	12/25/2034	1FM
..57643M-BD-5	Master Asset Securitization Tr Ser 2004-		03/01/2012	Paydown		51,362	52,606	51,588	51,362		(226)		(226)		51,362				449	02/26/2015	1FM
..57643M-FN-9	Master Asset Securitization Tr Ser 2004-		03/01/2012	Paydown		416,270	416,270	403,782	409,254		7,016		7,016		416,270				4,255	07/25/2034	1FM
..58047P-A@-6	MCG Capital Corp Sr Nt 8.960% 10/03/12		01/17/2012	Various		5,334,746	5,230,144	2,092,057	2,092,057		3,242,689		3,242,689		5,334,746				135,379	10/03/2012	3
..58983*-DY-2	Meridian Tr Co Secd Nt Ser B CTL 8.750		01/01/2012	Redemption 100.0000		959,902	959,902	959,902	959,902						959,902				41,996	01/01/2012	2
..589929-PJ-1	Merrill Lynch Mtg Investors Ser 1998-GN1		03/01/2012	Paydown		3,703	3,703	3,738	3,715		(12)		(12)		3,703				44	08/25/2027	1FM
..589929-XZ-6	Merrill Lynch Mtg Investors Ser 2002-AFC		03/01/2012	Paydown		108,691	108,691	108,648	108,317		374		374		108,691				2,642	09/25/2032	2FM
..59020U-J2-2	Merrill Lynch Crd Bse A S & S Ser 2005-S		03/01/2012	Paydown		59,772	59,772	59,622	59,555		217		217		59,772				511	05/25/2046	1FM
..59020U-P7-4	Merrill Lynch Crd Bse A S & S Ser 2005-A		03/01/2012	Paydown		265,556	265,556	258,535	261,181		4,375		4,375		265,556				2,309	08/25/2036	1FM
..59549W-AB-9	Mid State Tr Ser 11 Cl M1 ABS 5.598% 0		03/15/2012	Paydown		31,823	31,823	31,822	31,823						31,823				334	07/15/2038	2AM
..598326-A*-7	Midwest Ind Trans Sys Opr Inc Sr Nt 4.		02/28/2012	Redemption 100.0000		857,143	857,143	857,143	857,143						857,143				19,800	02/28/2013	1
..598326-A@-5	Midwest Ind Trans Sys Opr Inc Sr Nt 4.		01/16/2012	Redemption 100.0000		2,428,571	2,428,571	2,452,781	2,432,598		(4,027)		(4,027)		2,428,571				54,521	01/16/2014	1
..61745M-2C-6	Morgan Stanley Cap I Ser 2005-I09 Cl A3		03/01/2012	Paydown		211,698	211,698	212,675	211,552		145		145		211,698				1,545	07/15/2056	1FM
..61745M-5E-9	Morgan Stanley Cap I Ser 2005-T19 Cl A3		03/01/2012	Paydown		102,754	102,754	103,313	102,611		142		142		102,754				978	06/12/2047	1FM
..61745M-6D-0	Morgan Stanley Cap I Ser 2005-H06 Cl A2A		03/01/2012	Paydown		192,863	192,863	193,922	192,817		47		47		192,863				1,344	08/13/2042	1FM

STATEMENT AS OF MARCH 31, 2012 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	Stated Con-tractual Maturity Date	NAIC Design-ation or Market In-dicator (a)
.61745M-GE-8	Morgan Stanley Cap I Ser 2005-H06 CI AAB		03/01/2012	Paydown		468,191	468,191	470,764	468,215		(24)		(24)		468,191				3,988	08/13/2042	1FM
.61745M-N8-2	Morgan Stanley Cap I Ser 2004-I08 CI A4		03/01/2012	Paydown		2,317,874	2,317,874	2,385,057	2,316,394		1,480		1,480		2,317,874				28,335	06/15/2040	1FM
.61745M-VW-0	Morgan Stanley Cap I Ser 2004-1 CI 1A3 R		03/01/2012	Paydown		40,356	40,356	40,356	40,356						40,356				332	11/25/2018	1FM
.61745M-WN-9	Morgan Stanley Cap I Ser 2004-1 CI 2A5 R		03/01/2012	Paydown		65,334	65,334	62,241	63,670		1,664		1,664		65,334				850	11/25/2033	1FM
.61746W-G9-5	Morgan StanleyDeanWitter Cap I Ser 2003-		01/01/2012	Paydown		455,776	455,776	465,987	455,318					459	455,776				1,842	06/13/2041	1FM
.61746W-ZA-1	Morgan StanleyDeanWitter Cap I Ser 2003-		03/01/2012	Paydown		75,782	75,782	74,258	75,521		262		262		75,782				484	11/13/2036	1FM
.61945C-AB-9	Mosaic Co Sr Nt 4.875% 11/15/41		02/16/2012	Barclays Capital Redemption 100.0000		5,133,750	5,000,000	4,925,300	4,925,508		239		239		4,925,746		208,004	208,004	81,250	11/15/2041	2FE
.62886M-AB-6	NCO Group Inc Term Ln B Nt 15 8.000% 0		03/30/2012			7,803	7,803	7,778	7,784		19		19		7,803				155	05/15/2013	5FE
.62906L-AC-2	NE Energy 1L TL B Nt 2 (1st Lt Power)		03/14/2012	Various		4,489,741	4,489,741	4,426,732	4,469,185		20,556		20,556		4,489,741				28,607	11/01/2013	4FE
.63080#-AA-5	NARA Caves Lease Tr CTL 5.300% 09/15/2		03/15/2012	Call 100.0000 Redemption 100.0000		58,924	58,924	58,924	58,924						58,924				521	09/15/2028	1
.636516-AB-2	National Inst of Hlth Fishers PI I Bldg		01/15/2012	Redemption 100.0000		32,118	32,118	32,118	32,118						32,118				1,124	01/15/2024	1
.63651P-AA-2	National Inst Health Twinbrook B Bldg Ls		03/15/2012			121,453	121,453	123,770	122,694		(1,241)		(1,241)		121,453				1,188	01/15/2019	1
.636930-AA-7	NIH 5635 Fishers Place CTL 5.330% 03/1		03/15/2012	Various		323,192	323,192	323,192	323,192						323,192				2,893	03/15/2014	1
.64352V-EF-4	New Century Home Equity Ln Tr Ser 2003-5		03/01/2012	Paydown Redemption 100.0000		22,282	22,282	22,277	22,249		33		33		22,282				204	11/25/2033	1FM
.65409Y-AM-7	Nielsen Finance LLC (VNU) Non-Extended T	E	02/02/2012			268,432	268,432	267,612	268,129		303		303		268,432				951	08/09/2013	3FE
.65535V-BZ-0	Nomura Asset Sec Corp Ser 2003-A3 CI A1		03/01/2012	Paydown		62,367	62,367	62,426	62,294		73		73		62,367				739	08/25/2033	1FM
.65535V-CN-6	Nomura Asset Sec Corp Ser 2004-AP1 CI A6		03/01/2012	Paydown		353,731	353,731	353,724	353,326		406		406		353,731				3,090	03/25/2034	1FM
.65535V-DC-9	Nomura Asset Sec Corp Ser 2004-AP2 CI A6		02/01/2012	Paydown		35,861	35,861	35,578	35,664		198		198		35,861				303	07/25/2034	1FM
.65535V-HF-8	Nomura Asset Sec Corp Ser 2005-AP1 CI 2A		02/01/2012	Paydown		218,976	218,976	214,528	216,064		2,912		2,912		218,976				1,196	02/25/2035	1FM
.65535V-HH-4	Nomura Asset Sec Corp Ser 2005-AP1 CI 2A		03/01/2012	Paydown		38,674	38,674	38,481	38,495		179		179		38,674				346	02/25/2035	1FM
.65535V-US-5	Nomura Asset Sec Corp Ser 2006-AR2 CI 3A		03/26/2012	Paydown		33,621	33,621	16,302	16,302		17,319		17,319		33,621				26	04/25/2036	1FM
.66765R-BN-5	Northwest Natural Gas Co MT Nt Ser B 7		03/26/2012	Maturity		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				91,106	03/26/2012	1FE
.67073E-AD-2	Nuveen Investments Inc Non-Extended Term		03/09/2012	Tax Free Exchange		530,203	530,203	530,203	530,203						530,203				7,928	11/13/2014	4FE
.67073E-AD-2	Nuveen Investments Inc Non- Extended Ter		03/09/2012	Tax Free Exchange Redemption 100.0000		717,139	717,139	717,139	717,139						717,139				8,930	11/13/2014	4FE
.67073E-AH-3	Nuveen Investments Inc Extended Revolver		03/12/2012			213,731	213,731	213,731							213,731				1,013	11/13/2015	4FE
.674135-CT-3	Oakwood Mtg Inv Inc Sr Sub PTC 1997-D A3		03/01/2012	Paydown Redemption 100.0000		1,936	1,936	1,950	1,931		4		4		1,936				22	02/15/2028	1FE
.68147*-AB-7	Olympia Development CTL II 7.825% 02/1		03/15/2012	Redemption 100.0000		41,750	41,750	43,616	41,971		(221)		(221)		41,750				546	02/15/2013	1
.68210*-AC-7	Omega Leasing LLC Sr Nt 5.980% 07/12/1		01/12/2012	Redemption 100.0000		95,692	95,692	95,692	95,692						95,692				1,431	07/12/2016	1
.69353C-A*-2	PRA International Term Ln Nt 2 3.601%		03/30/2012			238,636	238,636	233,864	236,461		2,176		2,176		238,636				2,519	12/13/2014	3FE
.69353C-A*-2	PRA International Term Ln Nt 1 3.724%		03/01/2012	Tax Free Exchange		67,591	68,182	66,818	67,558		33		33		67,591				568	12/13/2014	3FE
.69362B-AY-8	PSEG Power LLC Sr Nt 4.150% 09/15/21		03/21/2012	Merrill Lynch		10,272,600	10,000,000	10,409,500	10,404,359		(8,071)		(8,071)		10,396,288		(123,688)	(123,688)	216,722	09/15/2021	2FE
.69639#-AA-0	Palisade Holdings L L C Sub Nt 6.838%		02/15/2012	Various Redemption 100.0000		223,766	223,766										223,766			09/28/2027	6
.70153#-AA-4	Parkway Bank & Tr CTL 7.500% 06/15/14		03/15/2012	Redemption 100.0000		39,337	39,337	40,281	39,553		(216)		(216)		39,337				493	06/15/2014	1
.71976*-AA-9	Pickering-Norvan Associates CTL 7.850%		03/15/2012			33,620	33,620	35,939	34,210		(590)		(590)		33,620				441	11/15/2014	1
.73316P-AF-7	Popular ABS Mtg Pass Thru Tr Ser 2004-4		03/01/2012	Paydown Redemption 100.0000		901,289	901,289	901,266	898,994		2,295		2,295		901,289				5,082	09/25/2034	1FM
.73664#-AA-8	Portland Natural Gas Trans Sys Sr Sec Nt		03/31/2012	Redemption 100.0000		146,659	146,659	147,737	147,178		(519)		(519)		146,659				2,163	12/31/2018	2
.73932#-AA-4	PowerMinn 9090 LLC Ser A Sr Sec Nt 7.1		01/15/2012	Redemption 100.0000		7,228	7,228	7,228	7,228						7,228				130	07/15/2027	5FE
.73932L-AA-1	Power Receivable Finance LLC Sr Nt 6.2		01/01/2012			207,466	207,466	207,405	207,466						207,466				3,262	01/01/2012	2FE
.74160M-BP-6	Prime Mortgage Tr Ser 2003-2 CI 1A10 RMB		03/01/2012	Paydown		305,514	305,514	284,510	291,115		14,399		14,399		305,514				2,910	10/25/2033	1FM
.74160M-KW-1	Prime Mortgage Tr Ser 2005-4 CI 2A11 RMB		03/01/2012	Paydown		164,008	164,008	159,396	162,140		1,868		1,868		164,008				1,116	10/25/2035	3FM
.742741-AA-9	Procter & Gamble ESOP Deb Ser A 9.360%		01/01/2012	Various		817,610	817,610	1,072,556	1,028,097		(210,487)		(210,487)		817,610				38,264	01/01/2021	1FE
.743873-AY-7	Provident Funding Mtg Loan Tr Ser 2005-1		03/26/2012	Paydown		173,588	173,588	173,371	173,418		170		170		173,588				180	05/25/2035	1FM
.743917-B#-4	Prudential Ins Co of America Ser 1985-J		01/01/2012	Paydown Redemption 100.0000		22	22	24	22						22					12/01/2015	6*
.74927#-AA-9	RB Investment Associates CTL 7.220% 12		03/15/2012			26,688	26,688	26,688	26,688						26,688				322	09/15/2028	1
.74927U-AW-8	RBSGC Mtg PTC Ser 2005-A CI 2A1 RMBS 5		03/01/2012	Paydown		164,901	164,901	165,417	165,181		(279)		(279)		164,901				1,781	04/25/2035	3FM

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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	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
749581-AJ-3	Residential Funding Mtg Sec I Ser 2007-S		03/01/2012	Paydown Redemption 100.0000		283,561	283,561	284,270	283,842		(281)		(281)		283,561				3,073	01/25/2037	4FM
749758-AA-2	RW James Inv Corp CTL 8.125% 05/10/13		03/10/2012			37,775	37,775	40,004	38,082		(307)		(307)		37,775				513	05/10/2013	1
74978A-AB-6	RAAC Ser 2007-SP1 CI A2 RMBS 0.592% 03		03/26/2012	Paydown		1,231,803	1,231,803	1,200,422	1,200,422		31,381		31,381		1,231,803				1,280	03/25/2037	1FM
750754-AB-9	Railcar Leasing LLC Ser 1 CI A2 ABS 7		01/15/2012	Paydown		86,840	86,840	100,715	88,180		(1,339)		(1,339)		86,840				1,547	01/15/2013	1FE
75114R-AD-7	Residential Accredit Loans Inc Ser 2006-		03/26/2012	Paydown		187,561	231,300	168,932	168,932						168,932		18,629	18,629	163	04/25/2036	1FM
75115L-AA-5	Residential Accredit Loans Inc Ser 2007-		03/26/2012	Paydown Redemption 100.0000		545,546	545,546	467,554	467,554		77,992		77,992		545,546				369	08/25/2037	4FM
755920-AG-0	Receipts on Corp Sec Tr Coll Tr Ser 1998		02/01/2012			217,458	217,458	239,805	226,818		(9,360)		(9,360)		217,458				7,067	08/01/2017	3AM
758202-AD-7	Reed Elsevier Cap Inc Nt 4.625% 06/15/		01/10/2012	Call 101.8826 Redemption 100.0000		2,119,159	2,080,000	2,074,197	2,079,567		39,592		39,592		2,119,159				6,681	06/15/2012	2FE
759358-AC-4	Reinalt-Thomas Corp Sr Nt 7.000% 03/28		03/28/2012			571,429	571,429	571,429	571,429						571,429				19,778	03/28/2012	2
75970J-AB-2	Renaissance Home Equity Ln Tr Ser 2007-1		03/26/2012	Paydown		479,658	479,658	428,101	428,101		51,557		51,557		479,658				521	04/25/2037	1FM
759950-EL-8	Renaissance Home Equity Ln Tr Ser 2004-4		03/01/2012	Paydown		15,333	15,333	15,333	15,296		37		37		15,333				141	02/25/2037	1FM
759950-FE-3	Renaissance Home Equity Ln Tr Ser 2005-1		03/01/2012	Paydown		27,040	27,040	23,727	19,536		7,504		7,504		27,040				(37,460)	05/25/2035	1FM
760985-2G-5	Residential Asset Mtg Prod Inc Ser 2004-		03/26/2012	Paydown		279,576	279,576	279,576	279,576						279,576				346	10/25/2031	1FM
760985-7F-2	Residential Asset Mtg Prod Inc Ser 2004-		03/01/2012	Paydown		326,425	331,951	193,261	193,261								133,164	133,164	2,440	07/25/2034	1FM
760985-M9-9	Residential Asset Mtg Prod Inc Ser 2004-		03/01/2012	Paydown		301,706	301,706	301,705	301,434		272		272		301,706				2,189	01/25/2034	1FM
760985-RZ-6	Residential Asset Mtg Prod Inc Ser 2003-		03/01/2012	Paydown		65,870	65,870	28,076	15,648	12,428	37,794		50,222		65,870				718	02/25/2033	6FM
760985-US-8	Residential Asset Mtg Prod Inc Ser 2003-		03/01/2012	Paydown		53,563	53,563	51,115	51,973		1,590		1,590		53,563				362	03/25/2033	1FM
760985-UX-7	Residential Asset Mtg Prod Inc Ser 2003-		03/01/2012	Paydown		1,549,874	1,549,874	1,481,825	1,529,423		20,451		20,451		1,549,874				11,574	05/25/2033	1FM
760985-WP-2	Residential Asset Mtg Prod Inc Ser 2003-		01/01/2012	Paydown		63,778	63,778	63,701	63,701		77		77		63,778				181	03/25/2033	1FM
760985-ZF-1	Residential Asset Mtg Prod Inc Ser 2003-		03/01/2012	Paydown		59,781	59,781	59,778	59,722		59		59		59,781				380	09/25/2033	1FM
76110H-3B-3	Residential Accredit Loans Inc Ser 2005-		03/01/2012	Paydown		86,218	86,218	78,323	78,323		7,895		7,895		86,218				1,039	04/25/2035	2FM
76110H-EU-9	Residential Accredit Loans Inc Ser 2003-		03/01/2012	Paydown		79,362	79,362	78,915	78,954		407		407		79,362				614	06/25/2033	1FM
76110H-LP-2	Residential Accredit Loans Inc Ser 2003-		03/01/2012	Paydown		108,209	108,209	110,914	108,534		(326)		(326)		108,209				1,054	11/25/2033	1FM
76110H-UL-1	Residential Accredit Loans Inc Ser 2004-		03/01/2012	Paydown		603,517	603,517	599,368	601,237		2,280		2,280		603,517				4,725	06/25/2034	1FM
76110H-UV-9	Residential Accredit Loans Inc Ser 2004-		03/01/2012	Paydown		100,014	100,014	96,607	97,135		2,879		2,879		100,014				865	06/25/2034	1FM
76110H-X9-5	Residential Accredit Loans Inc Ser 2005-		03/01/2012	Paydown		420,846	420,846	426,501	421,610		(764)		(764)		420,846				4,018	03/25/2035	3FM
76110W-MC-7	Residential Asset Sec Corp Ser 2001-KS3		03/01/2012	Paydown		13,081	13,081	13,078	13,061		20		20		13,081				136	09/25/2031	3FM
76110W-RQ-1	Residential Asset Sec Corp Ser 2003-KS4		03/01/2012	Paydown		276,188	276,188	276,038	275,633		555		555		276,188				1,798	05/25/2033	1FM
76111X-NY-5	Residential Funding Mtg Sec I Ser 2004-S		03/01/2012	Paydown		2,136,777	2,136,777	2,152,803	2,130,653		6,123		6,123		2,136,777				18,763	09/25/2034	1FM
76111X-ZX-4	Residential Funding Mtg Sec I Ser 2005-S		03/01/2012	Paydown		296,057	296,057	291,246	91,297	202,791	1,969		204,760		296,057				2,682	11/25/2035	1FM
76112B-SN-1	Residential Asset Mtg Products Ser 2005-		03/01/2012	Paydown		602,992	602,992	574,538	589,948		13,043		13,043		602,992				5,087	09/25/2034	1FM
76112B-SV-3	Residential Asset Mtg Products Ser 2005-		03/01/2012	Paydown		197,841	197,841	191,295	194,688		3,153		3,153		197,841				2,562	09/25/2034	1FM
76112F-AG-6	Residential Asset Sec Tr Ser 2006-A5CB C		03/01/2012	Paydown		70,346	141,083	99,132	99,132						99,132		(28,786)	(28,786)	1,462	06/25/2036	4FM
761143-AD-8	Residential Asset Sec Tr Ser 2007-A9 CI		03/01/2012	Paydown		228,679	228,679	177,213	177,213		51,466		51,466		228,679				2,000	09/25/2037	3FM
76114H-AK-1	Residential Asset Sec Tr Ser 2007-A5 CI		03/01/2012	Paydown Redemption 100.0000		352,743	397,416	362,006	362,006		9,375		9,375		371,381		(18,638)	(18,638)	4,210	05/25/2037	4FM
76168J-AD-8	RBS Global (Rexnord) Term Ln B Nt 22 2		03/15/2012	Redemption 100.0000		1,685,361	1,685,361	1,685,361	1,685,361						1,685,361				9,963	07/19/2013	3FE
76168J-AD-8	RBS Global (Rexnord) Term Ln B Nt 10 3		03/15/2012			3,117,918	3,117,918	3,113,688	3,116,681		1,237		1,237		3,117,918				37,994	07/19/2013	3FE
762009-BJ-6	Residential Funding Mtg Sec I Ser 2007-S		03/01/2012	Paydown		310,445	412,403	284,414	284,414						284,414		26,032	26,032	4,391	06/25/2037	1FM
762009-BJ-6	Residential Funding Mtg Sec I Ser 2007-S		03/01/2012	Paydown		413,927	549,870	548,560	548,301						548,301		(134,374)	(134,374)	5,854	06/25/2037	4FM
78402C-AA-1	SC Commercial Mtg Pass Through Ser 2003-		03/01/2012	Various		139,895	139,895	146,791	144,564		(4,669)		(4,669)		139,895				1,658	11/01/2026	1
78490A-AA-8	SFA CABS II Prin Protected Tr Ser 2001-1		03/07/2012	Various		8,934,919	8,912,679	7,286,115	8,442,216		51,941		51,941		8,494,157		440,762	440,762	5	07/16/2013	5*
78573A-AC-4	SABMiller Holdings Inc Nt 4.950% 01/15		02/16/2012	Barclays Capital		4,133,360	4,000,000	3,973,400			38		38		3,973,438		159,922	159,922	20,350	01/15/2042	2FE
785778-HD-6	SACO I Tr Ser 2005-6 CI A RMBS 0.822%		03/26/2012	Paydown		177,827	177,827	171,735	171,735		6,092		6,092		177,827				221	09/25/2035	3FM
79548K-ZJ-0	Salomon Bros Mtg Sec VII Inc Ser 1998-AQ		03/01/2012	Paydown		5,823	5,823	5,874	5,800		23		23		5,823				60	06/25/2028	1FM
805564-HJ-3	Saxon Asset Securities Tr Ser 2000-4 CI		03/01/2012	Paydown		54,819	54,819	55,770	54,654		165		165		54,819				168	01/25/2032	1FM
805564-NM-9	Saxon Asset Securities Tr Ser 2003-2 CI		03/01/2012	Paydown		453,149	453,149	453,125	452,333		816		816		453,149				3,979	06/25/2032	1FM
805901-AQ-8	Scana Corp MT Nt 6.250% 02/01/12		02/01/2012	Various		2,500,000	2,500,000	2,777,320	2,503,227		(3,227)		(3,227)		2,500,000				78,125	02/01/2012	2FE
81441P-CE-9	Security Natl Mtg Loan Tr Ser 2005-1A CI		03/01/2012	Paydown		160,167	160,167	160,145	159,292		875		875		160,167				(15,596)	02/25/2035	1FM
81744H-AD-5	Sequoia Mortgage Tr Ser 2007-1 CI 2A1 RM		03/01/2012	Paydown		403,518	403,518	405,473	404,850		(1,332)		(1,332)		403,518				2,402	02/20/2047	4FM
82454N-AA-6	Shiloh Texas Properties Ltd CTL 6.232%		02/15/2012	Various		244,262	244,262	258,883	253,322		(9,061)		(9,061)		244,262				7,611	02/15/2020	1
82454N-AB-4	Shiloh Texas Properties Tr Ser B CTL		02/15/2012	Various		64,153	64,153	64,153	64,153						64,153				1,684	02/15/2020	1
82669J-AC-2	Signature 6 Ltd Nt Ser 6A CI B HY CBO		03/27/2012	Paydown		2,254,182	2,254,182	2,186,557	2,225,159		29,023		29,023		2,254,182				82,007	09/27/2016	1FE
83611P-AP-6	Soundview Home Eq Loan Tr Ser 2001-2 CI		03/01/2012	Paydown		66,816	66,816	67,630	67,284		(468)		(468)		66,816				705	03/25/2030	1FM

STATEMENT AS OF MARCH 31, 2012 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	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
..844741-AM-0	Southwest Airlines Co PTC Ser A4 ABS 9		01/01/2012	Redemption 100.0000		37,191	37,191	46,730	39,684		(2,492)		(2,492)		37,191				1,702	07/01/2016	4AM
..844741-AV-0	Southwest Airlines Co Nt 6.500% 03/01/		03/01/2012	Maturity		1,000,000	1,000,000	1,112,900	1,002,644		(2,644)		(2,644)		1,000,000				32,500	03/01/2012	2FE
..84474W-AA-8	Southwest Airlines Co PTC Ser 1998-A ABS		01/02/2012	Redemption 100.0000		163,242	163,242	175,894	168,311		(5,069)		(5,069)		163,242				5,330	07/02/2019	3AM
..84751P-LP-2	Specialty Underw & Residen Fin Ser 2006-		03/01/2012	Paydown		61,567	61,567	54,655	54,655		6,912		6,912		61,567				560	02/25/2037	5FM
..84986*-AC-6	Spring Mtn Rd Assoc Sec Nt ABS 8.450%		01/01/2012	Redemption 100.0000		21,487	21,487	23,083	22,138		(651)		(651)		21,487				908	07/01/2017	2
..852212-AA-7	Square Butte Elec Coop 1st Mtg Bd Ser 19		01/01/2012	Redemption 100.0000		435,697	435,697	435,697	435,697						435,697				14,204	01/01/2014	2FE
..85231C-AA-3	St Louis Fed Office Bldg Tr GSA Gtd Ser		01/15/2012	Redemption 100.0000		88,535	88,535	88,535	88,535						88,535				3,059	01/15/2019	1
..85231C-AB-1	St Louis Fed Office Bldg Tr GSA Gtd Ser		03/15/2012	Redemption 100.0000		83,101	83,101	83,101	83,101						83,101				731	01/13/2019	1
..861832-A#-0	Stonehenge Cap Fund NY LLC Sr Structured		03/15/2012	Redemption 100.0000		7,269	7,269	7,269	7,269						7,269				153	12/15/2016	1
..86187#-AA-8	Stonehenge Cap Fd TX LP Sr Structured Nt		03/01/2012	Paydown		2,175	2,175	2,175	2,175						2,175				93	08/01/2015	1
..863576-AC-8	Structured Asset Sec Corp Ser 2005-5 Cl		03/01/2012	Paydown		57,994	57,994	58,422	58,283		(289)		(289)		57,994				609	04/25/2035	3FM
..863576-BF-0	Structured Asset Sec Corp Ser 2005-6 Cl		03/01/2012	Paydown		482,169	482,169	485,107	489,484		(7,315)		(7,315)		482,169			(790,488)	05/25/2035	1FM	
..863576-CJ-1	Structured Asset Sec Corp Ser 2005-6 Cl		03/01/2012	Paydown		913,926	913,926	892,516	856,151		57,775		57,775		913,926			(845,669)	05/25/2035	1FM	
..863576-CQ-5	Structured Asset Sec Corp Ser 2005-6 Cl		03/01/2012	Paydown		602,125	602,125	588,483	597,538		4,587		4,587		602,125			7,496	05/25/2035	1FM	
..863579-CD-8	Structured Adj Rate Mtg Ln Ser 2004-14 C		03/01/2012	Paydown		8,204	8,204	8,275	8,253		(49)		(49)		8,204				26	10/25/2034	2FM
..86358Y-20-1	Stuctured Fin Adv ABS CDO III Principal		03/07/2012	Direct		5,735,012	5,777,732	4,050,768	3,996,155		123,400		123,400		4,119,555		1,615,458	1,615,458	5*	07/02/2037	
..86359A-QK-2	Structured Asset Sec Corp Ser 2003-12XS		03/01/2012	Paydown		117,185	117,185	117,112	117,031		154		154		117,185				1,423	04/25/2033	1FM
..86359B-SU-1	Structured Asset Sec Corp Ser 2005-3 Cl11		03/01/2012	Paydown		341	341	260	(14,749)		15,091		15,091		341			(55,926)	03/25/2035	1FM	
..86359B-SU-1	Structured Asset Sec Corp Ser 2005-3 Cl11		03/01/2012	Paydown		341	341	350	341		(1,345)		(1,345)		341			(55,926)	03/25/2035	3FM	
..86359B-E7-2	Structured Asset Sec Corp Ser 2004-18H C		03/01/2012	Paydown		558,199	558,199	551,261	556,147		2,052		2,052		558,199			3,826	10/25/2034	1FM	
..86359B-G3-9	Structured Asset Sec Corp Ser 2004-19XS		03/01/2012	Paydown		1,024,409	1,024,409	1,023,928	1,022,344		2,065		2,065		1,024,409			9,327	10/25/2034	1FM	
..86359B-JU-6	Structured Asset Sec Corp Ser 2004-6XS C		03/01/2012	Paydown		67,344	67,344	67,333	67,252		92		92		67,344				527	03/25/2034	1FM
..86359B-MK-4	Structured Asset Sec Corp Ser 2004-3 Cl		03/01/2012	Paydown		42,932	42,932	41,510	20,063	21,631	1,238		22,869		42,932				428	03/25/2034	1FM
..86359B-XL-0	Structured Asset Sec Corp Ser 2004-16XS		03/01/2012	Paydown		215,991	215,991	211,108	211,166		4,825		4,825		215,991				1,539	08/25/2034	1FM
..86359B-Y6-2	Structured Asset Sec Corp Ser 2005-NC1 C		03/01/2012	Paydown		308,118	308,118	266,522	305,279		2,839		2,839		308,118			(3,299)	02/25/2035	1FM	
..86359B-ZG-9	Structured Asset Sec Corp Ser 2004-17XS		03/01/2012	Paydown		477,615	477,615	477,466	476,616		999		999		477,615			3,015	09/25/2034	1FM	
..86359B-ZS-3	Structured Asset Sec Corp Ser 2004-15 Cl		03/01/2012	Paydown		319,315	319,315	323,906	322,573		(3,258)		(3,258)		319,315				3,027	09/25/2034	2FM
..86359D-F0-5	Structured Asset Sec Corp Ser 2005-10 Cl		03/01/2012	Paydown		53,728	53,728	54,307	54,130		(402)		(402)		53,728				430	06/25/2035	3FM
..86359D-G0-4	Structured Asset Sec Corp Ser 2005-10 Cl		03/01/2012	Paydown		162,586	162,586	163,062	162,450		136		136		162,586				1,507	12/25/2034	2FM
..86361Q-AG-9	Structured Adj Mtg Rt Ln Ser 2006-10 Cl		03/01/2012	Paydown		161,961	161,961	528,621	528,621						528,621		(366,660)	(366,660)	6,448	11/25/2036	5FM
..86363A-AA-5	Structured Asset Sec Corp Ser 2006-34 Cl		03/26/2012	Paydown		131,899	131,899	26,145	26,145		105,755		105,755		131,899				101	01/25/2037	1FM
..866930-AD-2	Sun America Inc Deb Nt 9.950% 02/01/12		02/01/2012	Maturity		1,160,000	1,160,000	1,370,155	1,164,391		(4,391)		(4,391)		1,160,000				57,710	02/01/2012	2FE
..86736G-AC-8	Sungard Data Systems Inc Term Ln A Nt 1		01/20/2012	Redemption 100.0000		78,363	78,363	78,363	78,363						78,363				186	02/28/2014	3FE
..86736G-AG-9	Sungard Data Systems Inc Term Ln B Nt 8		01/20/2012	Various		2,043,139	2,043,139	2,043,139	2,043,139						2,043,139				15,402	02/28/2016	3FE
..86765B-AB-5	Sunoco Logistics Ptnrs Op LP Nt 7.250%		02/15/2012	Redemption 100.0000		8,000,000	8,000,000	7,977,480	7,999,612		388		388		8,000,000				290,000	02/15/2012	2FE
..87075R-AC-1	Swift Transportation Term Ln (New) Nt 3		03/06/2012	Various		6,089,562	6,089,562	6,035,570	6,037,699		51,863		51,863		6,089,562				153,254	12/21/2016	4FE
..87075R-AC-1	Swift Transportation Term Ln (New) Nt 1		03/06/2012	Redemption 100.0000		5,607,477	5,607,477	5,551,402	5,559,693		47,784		47,784		5,607,477				132,290	12/21/2016	4FE
..87075R-AC-1	Swift Transportation Term Ln (New) Nt 4		03/06/2012	Various		1,401,869	1,401,869	1,389,180	1,389,908		11,961		11,961		1,401,869				20,619	12/21/2016	4FE
..879240-AN-9	Tele-Communications Inc Deb Nt 9.800%		02/01/2012	Various		2,500,000	2,500,000	2,778,040	2,506,519		(6,519)		(6,519)		2,500,000				122,500	02/01/2012	2FE
..88031R-AA-6	Tenaska Alabama II Partners LP Sr Sec Nt		03/30/2012	Various		136,106	136,106	136,106	136,106						136,106				2,084	03/30/2023	2FE
..882850-CM-0	Texas Utils Elec Co Sec Facility Bd ABS		01/01/2012	Redemption 100.0000		1,534,274	1,534,274	1,479,478	1,528,313		5,961		5,961		1,534,274				57,228	01/01/2015	5AM
..89222*-AB-1	Townsend Norwalk LLC CTL 7.100% 03/30/		03/30/2012	Various		33,877	33,877	33,877	33,877						33,877				335	03/30/2021	2
..89615#-AF-3	Trident Seafoods Corp Sr Sec Nt 7.320%		03/15/2012	Redemption 100.0000		9,000,000	9,000,000	8,970,932	8,999,118		882		882		9,000,000				329,400	03/15/2012	2
..89655M-AA-0	Trinity Rail Leasing I LLC ETC ABS 6.7		02/20/2012	Various		13,117	13,117	13,117	13,117						13,117				147	04/20/2020	1FE
..89655V-AA-0	Trinity Rail Leasing I LLC Ser 2003-1A C		03/12/2012	Paydown		95,845	95,845	95,845	95,845						95,845				902	10/12/2026	1FE

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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 Recogn- ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date	NAIC Desig- nation or Market In- dicator (a)
..90216#-AA-5	Oakbrook Properties LLC CTL 8.620% 09/		03/15/2012	Various		49,511	49,511	49,511	49,511						49,511				827	09/15/2018	2
..90360#-AB-9	United States Shipping Restated Term Ln		03/30/2012	Redemption 100.0000		8,418	8,418	3,813	3,813		4,605		4,605		8,418				196	08/07/2013	5
..90781#-AA-0	Union Pacific RR PTC Ser 2006-2 ABS 5		01/01/2012	Redemption 100.0000		2,771,676	2,771,676	2,771,676	2,771,676						2,771,676				76,360	07/01/2015	1
..90781#-AB-8	Union Pacific RR PTC Ser 2006-1 ABS 5		01/02/2012	Redemption 100.0000		1,007,783	1,007,783	1,007,783	1,007,783						1,007,783				69,984	01/02/2014	1
..90781#-AC-6	Union Pacific RR PTC Ser 2007-2 ABS 5		01/30/2012	Various		427,875	427,875	427,875	427,875						427,875				11,788	07/30/2012	1
..90781#-AG-7	Union Pacific RR PTC Ser 2008-2 ABS 4		01/16/2012	Redemption 100.0000		419,701	419,701	419,701	419,701						419,701				9,233	01/16/2016	1
..90781#-AH-5	Union Pacific RR PTC Ser 2009-2 ABS 4		02/27/2012	Redemption 100.0000		1,251,561	1,251,561	1,251,561	1,251,561						1,251,561				25,594	08/27/2017	1
..90783#-AH-0	Union Pacific RR PTC Ser 1999-A ABS 7		01/02/2012	Redemption 100.0000		51,647	51,647	51,647	51,647						51,647				1,963	01/02/2020	1FE
..90783#-AJ-6	Union Pacific RR PTC Ser 2000-1 ABS 8		01/10/2012	Various		172,780	172,780	180,576	178,244		(5,464)		(5,464)		172,780				6,911	01/10/2021	1FE
..90783#-AA-3	Union Pacific RR PTC Ser 2005-1 ABS 5		01/02/2012	Redemption 100.0000		256,496	256,496	253,320	254,033		2,463		2,463		256,496				6,518	01/02/2029	1
..90927#-S*-3	United Airlines Inc Mtg Ln N779UA 0.79		03/30/2012	Various		1,235,849	1,235,849	1,172,376	1,217,770		18,079		18,079		1,235,849				5,076	03/31/2013	3
..91530#-AA-2	UPenn Building Lease Fin Trust CTL 5.6		03/15/2012	Various		80,610	80,610	80,610	80,610						80,610				760	10/15/2024	1
..91736#-AA-4	United States of America BIA GSA Gtd Bld		03/15/2012	Redemption 100.0000		302,040	302,040	299,946	300,706		1,334		1,334		302,040				8,653	03/15/2024	1
..91736#-AB-2	United States of America BIA GSA Gtd Bld		03/15/2012	Various		39,779	39,779	39,779	39,779						39,779				1,193	03/15/2024	1
..91737#-AA-3	United States Govt SS Ls FinTr GSA Gtd P		03/15/2012	Redemption 100.0000		967,468	967,468	964,611	965,983		1,486		1,486		967,468				7,595	11/15/2018	1
..91740#-AA-8	United States of America BIA-2 Alberquer		03/15/2012	Redemption 100.0000		248,057	248,057	248,057	248,057						248,057				2,385	10/15/2025	1
..91741#-AA-9	US Govt Ft Collins Tr GSA APHIS Ls CTL		03/15/2012	Redemption 100.0000		129,839	129,839	129,839	129,839						129,839				1,170	12/15/2026	1
..91821#-AA-4	Veteran Affairs Crown Point Ls Fin Tr CT		03/15/2012	Redemption 100.0000		100,100	100,100	100,100	100,100						100,100				939	07/15/2031	1
..91847#-AA-4	Veteran Affairs Evansville IN Ls Fin Tr		03/14/2012	Paydown		167,254	167,254	167,254	167,254						167,254				1,382	10/14/2031	1
..921796#-HP-6	Vanderbilt Mtg Fin Ser 1999-D Cl 1A4 ABS		03/01/2012	Paydown		15,721	15,721	15,721	15,721						15,721				210	09/07/2025	1FE
..921796#-LN-6	Vanderbilt Mtg Fin Ser 2001-C Cl A4 ABS		03/01/2012	Morgan Stanley & Co Inc		125,100	125,100	125,097	124,982		118		118		125,100				1,269	01/07/2027	1FE
..92553#-AH-5	Viacom Inc Sr Nt 2.500% 12/15/16		02/28/2012	Redemption 100.0000		10,322,700	10,000,000	9,936,600	9,937,242		1,997		1,997		9,939,238		383,462	383,462	55,556	12/15/2016	2FE
..92851#-AA-3	Vivendi SPC Tr CTL 6.630% 04/15/22		03/15/2012	Paydown		34,997	34,997	34,997	34,997						34,997				387	04/15/2022	2
..92922#-N8-5	Washington Mutual Mtg Ser 2003-S2 Cl A3		03/01/2012	Paydown		267,990	267,990	260,620	264,975		3,015		3,015		267,990				2,295	05/25/2018	1FM
..92922#-EB-0	Washington Mutual Mtg Ser 2003-AR10 Cl A		03/01/2012	Paydown		546,342	546,342	538,275	541,709		4,633		4,633		546,342				2,411	10/25/2033	1FM
..92922#-RF-7	Washington Mutual Mtg Ser 2004-CB1 Cl 3A		03/01/2012	Paydown		135,526	135,526	129,428	131,163		4,364		4,364		135,526				1,263	06/25/2034	1FM
..92922#-VA-3	Washington Mutual Mtg Ser 2004-S3 Cl 2A5		03/01/2012	Paydown		2,664,599	2,664,599	2,702,903	2,657,127		7,472		7,472		2,664,599				22,507	07/25/2034	1FM
..92926#-AD-3	Washington Mutual Mtg Ser 2007-HY2 Cl 2A		03/01/2012	Redemption 100.0000		191,286	191,286	180,805	180,805		10,480		10,480		191,286				939	11/25/2036	2FM
..92933#-AA-3	WRG III LP CTL 7.295% 01/15/14		03/15/2012	Paydown		40,018	40,018	40,648	40,142		(124)		(124)		40,018				493	01/15/2014	1
..93363#-AJ-6	Washington Mtg PTC Ser 2007-HY3 Cl 4A1 R		03/01/2012	Paydown		160,389	160,389	152,027	152,027		8,362		8,362		160,389				642	03/25/2037	3FM
..93363#-AA-8	Washington Mutual Mtg Ser 2006-AR14 Cl 1		03/01/2012	Paydown		40,907	40,907	40,482	40,482		424		424		40,907				156	11/25/2036	4FM
..93336#-2H-5	Washington Mutual MSC Mtg PT Ser 2005-CB		03/01/2012	Paydown		269,746	269,746	271,643	271,188		(1,442)		(1,442)		269,746				2,461	03/25/2035	3FM
..93336#-2U-6	Washington Mutual MSC Mtg PT Ser 2005-1		03/01/2012	Paydown		48,411	48,411	48,834	48,600		(190)		(190)		48,411				443	03/25/2035	4FM
..93336#-3H-4	Washington Mutual MSC Mtg PT Ser 2005-2		03/01/2012	Paydown		274,812	274,812	274,605	274,605		207		207		274,812				2,203	04/25/2035	4FM
..93336#-4Y-6	Washington Mutual MSC Mtg PT Ser 2005-3		03/01/2012	Paydown		533,731	533,731	529,503	529,503		4,228		4,228		533,731				4,427	05/25/2035	4FM
..93336#-6F-5	Washington Mutual MSC Mtg PT Ser 2005-4		03/01/2012	Paydown		349,293	349,293	350,490	349,464		(171)		(171)		349,293				3,279	06/25/2035	4FM
..93336#-6U-2	Washington Mutual MSC Mtg PT Ser 2005-4		03/01/2012	Paydown		231,611	231,611	232,226	231,140		471		471		231,611				2,189	06/25/2035	3FM
..93344#-AR-8	Washington Mutual Alt Ln Tr Ser 2006-4 C		03/01/2012	Paydown		38,328	38,328	75,090	75,090						75,090		(36,761)	(36,761)	697	05/25/2036	4FM
..93344#-CM-2	Washington Mutual MSC Mtg PT Ser 2005-8		03/01/2012	Paydown		488,955	488,955	492,928	488,062		893		893		488,955				4,458	10/25/2035	3FM
..93344#-HM-5	Washington Mutual MSC Mtg PT Ser 2005-11		03/01/2012	Paydown		44,435	44,435	43,845	44,112		323		323		44,435				332	01/25/2036	4FM
..93344#-KZ-4	Washington Mutual MSC Mtg PT Ser 2006-1		03/01/2012	Paydown		424,182	668,865	560,007	560,007						560,007		(135,825)	(135,825)	6,212	02/25/2036	3FM
..93355#-AG-4	Washington Mutual Alt Ln Tr Ser 2006-6 C		03/01/2012	Paydown		13,595	13,595	12,100	12,100		1,495		1,495		13,595				153	11/25/2034	1FM
..93355#-AG-4	Washington Mutual Alt Ln Tr Ser 2006-6 C		03/01/2012	Paydown		20,393	20,393	20,699	20,686		(293)		(293)		20,393				230	11/25/2034	2FM

STATEMENT AS OF MARCH 31, 2012 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	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
..93935H-AJ-6	Washington Mutual Alt Ln Tr Ser 2006-7 C		03/01/2012	Paydown		159,986	159,986	123,134	123,134		36,853		36,853		159,986				1,764	09/25/2036	2FM
..949760-AC-6	Wells Fargo Mtg Backed Sec Tr Ser 2003-9		03/01/2012	Paydown		116,994	116,994	116,482	116,511		483		483		116,994				908	08/25/2033	1FM
..949760-AP-7	Wells Fargo Mtg Backed Sec Tr Ser 2003-9		03/01/2012	Paydown		289,194	289,194	285,489	286,882		2,312		2,312		289,194				2,253	08/25/2033	1FM
				Redemption 100.0000																	
..94978#-AT-4	Wells Fargo Bank Northwest NA Ser 2002 C		03/01/2012			10,961	10,961	10,961	10,961						10,961				122	08/01/2027	1
..94978#-AU-1	Wells Fargo Bank Northwest NA MMRA Ls Bk		03/15/2012	Various		67,443	67,443	70,613	69,910		(2,467)		(2,467)		67,443				831	05/15/2032	1
				Redemption 100.0000																	
..94978#-AX-5	Wells Fargo Bank Northwest NA CVS Corp C		03/10/2012			18,607	18,607	18,607	18,607						18,607				206	10/10/2024	2
				Redemption 100.0000																	
..94978#-BC-0	Wells Fargo Bank Northwest NA CTL 6.59		03/01/2012			99,871	99,871	99,871	99,871						99,871				1,108	11/01/2022	2
				Redemption 100.0000																	
..94978#-CA-3	Wells Fargo Bank Northwest NA Sr Nt 6		01/02/2012			390,237	390,237	390,237	390,237						390,237				12,117	01/02/2020	3
				Redemption 100.0000																	
..94978#-CB-1	Wells Fargo Bank Northwest NA Sr Nt 6		01/02/2012			387,325	387,325	387,325	387,325						387,325				12,026	01/02/2020	3
..94978R-AZ-4	Wells Fargo Mtg Backed Sec Tr Ser 2003-4		01/01/2012	Paydown		2,264,013	2,264,013	2,241,373	2,250,872		13,141		13,141		2,264,013				10,377	06/25/2033	1FM
..94980G-AK-7	Wells Fargo Home Equity Tr Ser 2004-2 Cl		03/01/2012	Paydown		3,028,367	3,028,367	2,957,649	2,964,786		63,581		63,581		3,028,367				25,949	05/25/2034	1FM
..94982C-AF-5	Wells Fargo Mtg Backed Sec Tr Ser 2004-D		03/01/2012	Paydown		519,663	519,663	518,120	518,733		930		930		519,663				2,271	01/25/2035	1FM
..94982F-AE-1	Wells Fargo Mtg Backed Sec Tr Ser 2005-2		03/01/2012	Paydown		600,916	600,916	599,977	599,417		1,498		1,498		600,916				5,280	04/25/2035	1FM
..94982G-AC-3	Wells Fargo Mtg Backed Sec Tr Ser 2005-3		03/01/2012	Paydown		221,680	221,680	225,005	222,982		(1,301)		(1,301)		221,680				2,000	05/25/2035	1FM
..94983S-AM-1	Wells Fargo Mtg Backed Sec Tr Ser 2006-4		03/01/2012	Paydown		372,708	372,708	354,305	354,356		18,352		18,352		372,708				3,161	04/25/2036	4AM
				Redemption 100.0000																	
..952355-B@-3	West Corp Term Ln B-5 Nt 3 4.94% 07/1		03/30/2012			3,653	3,653	3,653	3,653						3,653				42	07/15/2016	3FE
				Redemption 100.0000																	
..96106@-AE-9	Westmoreland Mining LLC Sr Sec Nt 8.02		03/31/2012			280,000	280,000	280,000	280,000						280,000				5,614	03/31/2018	3
..96928#-AC-7	William Blair CTL PTC Ser 2004-1 CTL 7		03/25/2012	Various		182,898	(79,337)	(89,709)	(1,726)		184,624		184,624		182,898				2,340	01/25/2023	2
				Redemption 100.0000																	
..96928#-EA-1	William Blair CTL PTC Ser 2011-G CTL 6		03/15/2012			23,816	23,816	23,816	23,816						23,816				255	01/15/2032	1
				Redemption 100.0000																	
..97180*-VN-5	Wilmington Tr Co Sec Nt Ser B ABS 7.70		01/29/2012			60,407	60,407	60,407	60,407						60,407				2,326	01/29/2012	2
				Redemption 100.0000																	
..97180*-YY-8	Wilmington Tr Co Lease Nt-Solvay Polymer		01/14/2012			36,022	36,022	36,022	36,022						36,022				1,366	01/14/2014	1
				Redemption 100.0000																	
..97181#-BU-6	Wilmington Tr Co Nt Ser A-Minerals Polym		01/01/2012			6,918	6,918	6,918	6,918						6,918				260	07/01/2017	1
				Redemption 100.0000																	
..97181#-CE-1	Wilmington Tr Co Lease Nt-Minerals ABS		01/01/2012			10,144	10,144	10,144	10,144						10,144				381	07/01/2017	1
				Redemption 100.0000																	
..97181#-CF-8	Wilmington Tr Co Ser B-Minerals ABS 7		01/01/2012			15,049	15,049	15,049	15,049						15,049				566	01/01/2018	1
				Redemption 100.0000																	
..97181#-CS-0	Wilmington Tr Co Lease Nt Ser B-Polymers		01/01/2012			57,624	57,624	57,624	57,624						57,624				2,296	01/01/2017	1
				Redemption 100.0000																	
..97181#-CY-7	Wilmington Tr Co Lease Nt-Polymers ABS		01/01/2012			66,782	66,782	66,782	66,782						66,782				2,675	07/01/2018	1
..98146@-AA-9	World Finl Ppty Fin Corp Tower Ser B CMB		03/01/2012	Paydown		357,364	357,364	365,533	358,609		(1,245)		(1,245)		357,364				4,124	09/01/2013	1FM
				Redemption 100.0000																	
..98881@-AA-4	ZC Specialty Ins Co Ser 2002-31 CTL 7		01/25/2012			131,410	131,410	131,410	131,410						131,410				4,821	12/23/2022	2
				Redemption 100.0000																	
..G9270#-AA-1	Village Roadshow Films Ltd Term Ln A2		01/25/2012			25,000	25,000	24,625	24,732		268		268		25,000				352	05/27/2015	1FE
..136385-AR-2	Canadian Natural Resources Sr Nt 3.450	A	03/21/2012	UBS Warburg London		10,068,300	10,000,000	9,960,600	9,961,018		782		782		9,961,800		106,500	106,500	125,542	11/15/2021	2FE
..136454-AA-3	Canadian Pacific Railway Co Deb Nt Ser 9	A	01/13/2012	Various		1,413,502	1,413,502	1,716,271	1,463,336		(49,834)		(49,834)		1,413,502				105,730	01/13/2014	2FE
..80102#-AA-3	Sanimax GP Sr Nt 5.100% 06/29/12	A	02/17/2012	Various		18,295,695	18,000,000	18,000,000	18,000,000		295,695		295,695		18,295,695				122,400	06/29/2012	2
				Credit Suisse First																	
..878742-AV-7	Teck Cominco Ltd Co Gtd Nt 4.750% 01/1	A	02/06/2012	Boston		9,886,320	9,000,000	9,457,020	9,442,700		(3,907)		(3,907)		9,438,794		447,526	447,526	254,125	10/15/2021	2FE
..44984Q-AC-4	I-Preferred Term Sec Ltd Sr Nt FxToFit S	R	02/22/2012	Paydown		832,805	832,805	820,182	820,182		12,623		12,623		832,805				3,565	05/22/2033	1FE
..44984S-AA-4	I-Preferred Term Sec Ltd Sr Nt Ser A-1 P	R	02/06/2012	Paydown		153,546	153,546	154,890	154,628		(1,081)		(1,081)		153,546				554	11/05/2033	1FE
				Redemption 100.0000																	
..74040@-AA-7	Preferred Term Sec Ltd Sr Nt PTP ABS 8	R	03/15/2012			1,842,825	1,842,825	1,842,825	1,842,825						1,842,825				103,551	09/15/2030	2AM
..74041P-AA-8	Preferred Term Sec VIII Sr Nt Cl A-1 PTP	R	01/03/2012	Paydown		18,432	18,432	17,787	17,900		532		532		18,432				55	01/03/2033	1AM
..74042C-AA-6	Preferred Term Sec Ltd XXVIII Sr Nt Cl A	F	03/26/2012	Paydown		31,942	31,942	31,942	31,942						31,942				117	03/22/2038	3AM
				Redemption 100.0000																	
..74042J-AA-1	Preferred Term Sec Ltd XXI Nt Ser A-1 PT	R	03/22/2012			26,717	26,717	26,717	26,717						26,717				61	03/22/2038	3AM

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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	
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	11	12	13	14	15								
										Unrealized Valuation Increase/(Decrease)	Current Year's (Amor-tization)/ Accretion	Other Than Temporary Impairment Recogn-ized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)	
74042M-AA-4	Preferred Term Sec Ltd XXII Nt CI A-1 PT	F	03/22/2012	Paydown		63,833	63,833	63,833	63,833						63,833				143	09/22/2036	3AM	
74043A-AD-3	Preferred Term Sec Ltd XXIII Nt CI A-1 P	F	03/22/2012	Paydown		53,424	53,424	50,927	51,247		2,176		2,176		53,424				116	12/22/2036	4AM	
741382-AA-3	Preferred Term Sec Ltd XV Combo Nt PTP A	R	03/26/2012	Paydown		88,029	88,029	50,409	49,598		38,431		38,431		88,029				(35,614)	09/26/2034	1AM	
				Redemption	100.0000																	
75405U-AB-2	Ras Laffan LNG III Bd Ser C 5.832% 09/	F	03/31/2012			1,294,000	1,294,000	1,281,678	1,287,818		6,182		6,182		1,294,000				37,733	09/30/2016	1FE	
81180W-AB-7	Seagate Tech HDD Holding Co Gtd Nt 7.7	F	01/19/2012	Tax Free Exchange		997,773	1,000,000	997,500	997,760		12		12		997,773				7,319	12/15/2018	3FE	
83415H-AB-3	Solar Investment Grade CBO II CI IIA Sr	R	01/24/2012	Paydown		329,027	329,027	329,027	329,027						329,027				1,889	07/24/2013	4AM	
858051-AA-3	Stedman Loan Fund Ltd Ser 2008-1A CI A1	F	01/16/2012	Paydown		297,354	297,354	297,354	297,354						297,354				1,826	05/15/2015	1FE	
922501-AA-9	Vega Container Vessel PLC Ser 2006-1A CI	F	02/10/2012	Paydown		702,076	702,076	347,612	347,612		354,464		354,464		702,076				9,762	02/10/2021	1AM	
92719U-AA-0	Vinacasa CLO Ltd Ser 2008-1A CI A1 Mix C	F	01/16/2012	Paydown		1,509,492	1,509,492	1,488,314	1,503,857		5,635		5,635		1,509,492				7,173	10/14/2015	1FE	
983730-AA-0	XL Cap Fin PLC Nt 6.500% 01/15/12	F	01/15/2012	Maturity		3,000,000	3,000,000	3,001,210	3,000,006		(6)		(6)		3,000,000				97,500	01/15/2012	2FE	
A8417*-AA-7	Steinhoff Europe AG Sr Nt 5.020% 03/15	F	03/15/2012	Various		38,000,000	38,000,000	38,000,000	38,000,000						38,000,000				953,800	03/15/2012	2	
				Redemption	100.0000																	
G1981@-AA-0	Cayman Turtle Farm Ltd Gtd Sr Nt 4.850	F	03/01/2012			283,587	283,587	283,587	283,587						283,587				3,439	03/01/2019	1	
N4345#-AE-7	Iberdrola Intl BV Sr Nt 4.480% 02/09/1	F	02/09/2012	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				112,000	02/09/2012	1	
Q8513#-AB-7	SKYCITY Auckland Holdings Ltd Sr Nt Ser	D	03/15/2012	Maturity		14,421,075	14,421,075	12,500,000	13,683,383					(1,183,383)	14,421,075	1,921,075		1,921,075	133,840	03/15/2012	2	
8999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						697,731,531	690,862,447	684,960,060	675,487,964	567,516	6,573,291		7,140,807	(1,200,884)	690,386,278	1,939,566	7,345,256	9,284,822	11,710,757	XXX	XXX	
8399997. Total - Bonds - Part 4						805,767,596	798,898,512	792,689,480	783,422,345	567,516	6,629,169		7,196,685	(1,200,884)	798,422,343	1,939,566	7,345,256	9,284,822	12,424,715	XXX	XXX	
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						805,767,596	798,898,512	792,689,480	783,422,345	567,516	6,629,169		7,196,685	(1,200,884)	798,422,343	1,939,566	7,345,256	9,284,822	12,424,715	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	XXX
8999999. Total - Preferred Stocks							XXX													XXX	XXX	
25247X-10-7	Dial Global Inc Com		03/30/2012	State Street Global Mkts	107,654,000	309,186		251,725	343,416	(91,691)			(91,691)		251,725		57,461	57,461			L	
974280-30-7	Winn-Dixie Stores Inc Com		03/12/2012	Direct	2,702,000	25,669			25,345	(25,345)			(25,345)				25,669	25,669			U	
02226X-10-3	Centro Properties Group Com (AUD) Staple	D	01/03/2012	Various	1,628,140,000	85,011			83,607	(83,607)			(83,607)				85,011	85,011			U	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						419,866	XXX	251,725	452,368	(200,643)			(200,643)		251,725		168,141	168,141		XXX	XXX	
9799997. Total - Common Stocks - Part 4						419,866	XXX	251,725	452,368	(200,643)			(200,643)		251,725		168,141	168,141		XXX	XXX	
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						419,866	XXX	251,725	452,368	(200,643)			(200,643)		251,725		168,141	168,141		XXX	XXX	
9899999. Total - Preferred and Common Stocks						419,866	XXX	251,725	452,368	(200,643)			(200,643)		251,725		168,141	168,141		XXX	XXX	
9999999 - Totals						806,187,462	XXX	792,941,205	783,874,713	366,873	6,629,169		6,996,042	(1,200,884)	798,674,068	1,939,566	7,513,397	9,452,963	12,424,715	XXX	XXX	

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues.....2

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

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0079999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
S&P500 Index CALL Spread Options	Equity Indexed Annuity	N/A	Equity/Index	UBS AG	07/25/2011	06/29/2012		2,704,262	1312.62 -	67,622			94,142		94,142	47,647						003
S&P500 Index CALL Spread Options	Equity Indexed Annuity	N/A	Equity/Index	UBS AG	07/25/2011	06/29/2012		2,632,430	1278.35 -	134,082			185,498		185,498	92,390						003
S&P500 Index CALL Spread Options	Equity Indexed Annuity	N/A	Equity/Index	UBS AG	07/25/2011	06/29/2012		48,203,477	1320.64 -	1,412,082			1,980,647		1,980,647	1,043,847						003
S&P500 Index CALL Spread Options	Equity Indexed Annuity	N/A	Equity/Index	UBS AG	10/18/2011	09/28/2012		1,664,347	1400.45 -	165,670			278,715		278,715	93,641						003
S&P500 Index CALL Spread Options	Equity Indexed Annuity	N/A	Equity/Index	UBS AG	10/18/2011	09/28/2012		52,354,548	1119.26 -	1,391,969			1,956,791		1,956,791	471,756						003
S&P500 Index CALL Spread Options	Equity Indexed Annuity	N/A	Equity/Index	Royal Bank of Scotland PLC	01/23/2012	12/31/2012		3,000,774	1189.64 -		148,630		173,291		173,291	24,661						003
S&P500 Index CALL Spread Options	Equity Indexed Annuity	N/A	Equity/Index	Royal Bank of Scotland PLC	01/23/2012	12/31/2012		55,463,957	1197.13 -				1,860,512		1,860,512	315,876						003
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										3,171,426	1,693,266		6,529,597	XXX	6,529,597	2,089,818					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		54,141,354	1,133.19	3,219,975			507,149		507,149	(983,165)						003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Barclays Bank PLC	02/02/2010	12/31/2013		76,897,391	1,057.08	3,170,178			358,864		358,864	(925,991)						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		13,565,386	1,135.85	1,374,535			762,136		762,136	(488,644)						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		19,583,098	1,021.74	1,432,956			725,059		725,059	(548,098)						003
Equity Basket Options PUT - Asian Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPM Chase Bk	03/15/2011	03/31/2016		66,537,117	1,054.22	3,860,500			2,403,270		2,403,270	(1,835,231)						003
Equity Basket Options PUT - Asian Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPM Chase Bk	03/15/2011	03/31/2016		9,980,567	1,355.43	1,149,525			866,874		866,874	(465,114)						003
Equity Basket Options PUT - Asian Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPM Chase Bk	03/15/2011	03/31/2016		13,307,423	1,656.63	2,603,900			2,255,397		2,255,397	(876,072)						003
Equity Basket Options PUT - Asian Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPM Chase Bk	03/15/2011	03/31/2016		13,307,423	1,957.84	3,996,200			3,832,949		3,832,949	(1,054,299)						003
Equity Basket Options PUT - Asian Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPM Chase Bk	03/15/2011	03/31/2016		16,634,279	2,259.05	7,078,500			7,224,942		7,224,942	(1,422,394)						003
Structured Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	04/04/2011	03/31/2021		397,500,000	Various	34,105,075			41,911,515		41,911,515	(10,916,258)						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		768,780,273	Various	44,995,715			52,743,025		52,743,025	(16,634,707)						003
Structured Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp	05/13/2011	03/31/2021		541,020,000	Various	44,555,987			52,950,011		52,950,011	(14,630,157)						003
Structured Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Citibank NA	06/02/2011	03/31/2021		468,452,173	Various	54,014,430			67,752,431		67,752,431	(13,718,487)						003
Structured Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs Group	06/22/2011	03/31/2021		165,043,424	Various	24,550,040			27,326,259		27,326,259	(6,596,035)						003
Structured Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Citibank NA	06/22/2011	03/31/2021		165,043,424	Various	24,363,214			26,617,194		26,617,194	(6,226,325)						003
Structured Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	07/19/2011	06/30/2021		154,848,531	Various	28,319,494			32,718,883		32,718,883	(6,435,403)						003
Structured Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Citibank NA	07/19/2011	06/30/2021		154,848,531	Various	28,322,626			31,868,433		31,868,433	(6,120,944)						003
Structured Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs Group	08/17/2011	06/30/2021		312,651,792	Various	47,927,979			39,770,659		39,770,659	(10,039,606)						003
Structured Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Citibank NA	08/31/2011	06/30/2021		329,818,388	Various	57,301,556			50,842,714		50,842,714	(10,880,476)						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			33,788,875		33,788,875	(6,910,086)						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			36,094,476		36,094,476	(6,202,660)						003

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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			16,003,360		16,003,360	(2,750,099)						003
Equity Basket Options PUT - Sellback Options	Guaranteed Minimum Death Benefit	N/A	Equity/Index	Goldman Sachs Group	12/16/2011	07/03/2012		1,151,032,510	1,150.00	125,474,432			65,374,544		65,374,544	(44,245,419)						003
Equity Basket Options PUT - Sellback Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs Group	01/31/2012	01/31/2013		492,964,500	1,315.00		80,712,900		62,275,346		62,275,346	(18,437,554)						003
S&P500 Index PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Morgan Intl	02/10/2012	02/15/2013		563,388,000	1,350.00		97,268,000		80,131,440		80,131,440	(17,136,560)						003
Equity Basket Options PUT - Sellback	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Morgan Intl	03/13/2012	09/17/2012		492,964,500	1,375.00		78,048,250		74,628,610		74,628,610	(3,419,640)						003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/15/2004	12/31/2013		1,622,290	1,080.79	71,069			72,807		72,807	(70,102)						003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/15/2004	12/31/2013		2,660,149	713.95	38,997			29,015		29,015	(42,645)						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	01/15/2004	12/31/2013		2,699,294	728.84	53,340			20,996		20,996	(38,248)						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	01/15/2004	12/31/2013		1,338,556	908.65	42,728			23,730		23,730	(31,044)						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	01/15/2004	12/31/2013		1,337,514	1,144.35	73,212			53,677		53,677	(54,424)						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	01/15/2004	12/31/2013		994,536	1,206.39	62,790			48,042		48,042	(45,787)						003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/29/2004	01/15/2014		3,035,394	1,182.79	180,405			191,494		191,494	(163,304)						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	04/16/2004	03/31/2014		1,566,453	1,274.22	134,036			105,704		105,704	(82,893)						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	04/16/2004	03/31/2014		3,148,292	1,221.88	246,101			184,354		184,354	(153,216)						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	04/16/2004	03/31/2014		3,994,249	998.02	205,933			116,575		116,575	(124,031)						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	04/16/2004	03/31/2014		5,715,940	796.04	192,735			80,751		80,751	(102,220)						003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	04/16/2004	03/31/2014		3,378,624	769.27	103,840			59,465		59,465	(71,715)						003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	04/16/2004	03/31/2014		1,145,086	769.27	35,193			20,154		20,154	(24,305)						003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	04/16/2004	03/31/2014		2,331,891	1,148.97	167,675			149,271		149,271	(120,133)						003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	04/16/2004	03/31/2014		787,335	1,148.97	56,613			50,400		50,400	(40,561)						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2014		3,120,290	782.51	101,508			51,091		51,091	(57,059)						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2014		3,626,958	981.05	182,661			116,391		116,391	(113,250)						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2014		3,340,058	1,173.94	245,269			192,365		192,365	(150,305)						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2014		3,226,829	1,253.72	273,589			230,804		230,804	(166,890)						003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2014		1,602,754	810.27	57,811			39,866		39,866	(41,404)						003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2014		2,655,135	1,118.22	188,496			175,666		175,666	(133,396)						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2014		409,162	782.51	13,311			6,653		6,653	(7,512)						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2014		57,365	981.05	2,889			1,863		1,863	(1,777)						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2014		561,767	1,173.94	41,252			32,615		32,615	(25,259)						003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/09/2004	06/30/2014		87,804	810.27	3,167			2,184		2,184	(2,268)						003

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S&P500 Index PUT Options ..	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPM Chase Bk	07/09/2004 ..	06/30/2014 ..		114,804 ..	1,118.22 ..	8,151 ..			7,596 ..		7,596 ..	(5,767) ..						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPM Chase Bk	10/12/2004 ..	09/30/2014 ..		2,285,310 ..	789.32 ..	85,353 ..			44,962 ..		44,962 ..	(45,694) ..						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPM Chase Bk	10/12/2004 ..	09/30/2014 ..		2,606,289 ..	989.60 ..	147,607 ..			98,387 ..		98,387 ..	(84,066) ..						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPM Chase Bk	10/12/2004 ..	09/30/2014 ..		2,202,149 ..	1,238.05 ..	196,010 ..			167,883 ..		167,883 ..	(112,538) ..						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPM Chase Bk	10/12/2004 ..	09/30/2014 ..		2,520,985 ..	1,167.71 ..	198,536 ..			159,687 ..		159,687 ..	(114,510) ..						003
S&P500 Index PUT Options ..	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPM Chase Bk	10/12/2004 ..	09/30/2014 ..		1,606,402 ..	816.83 ..	65,694 ..			47,793 ..		47,793 ..	(45,153) ..						003
S&P500 Index PUT Options ..	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPM Chase Bk	10/12/2004 ..	09/30/2014 ..		2,629,952 ..	1,065.80 ..	189,166 ..			168,253 ..		168,253 ..	(123,842) ..						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPM Chase Bk	10/12/2004 ..	09/30/2014 ..		129,227 ..	789.32 ..	4,867 ..			2,509 ..		2,509 ..	(2,547) ..						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPM Chase Bk	10/12/2004 ..	09/30/2014 ..		37,753 ..	989.60 ..	2,156 ..			1,462 ..		1,462 ..	(1,229) ..						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPM Chase Bk	10/12/2004 ..	09/30/2014 ..		162,265 ..	1,167.71 ..	12,887 ..			10,155 ..		10,155 ..	(7,380) ..						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPM Chase Bk	10/12/2004 ..	09/30/2014 ..		20,469 ..	1,238.05 ..	1,838 ..			1,558 ..		1,558 ..	(1,042) ..						003
S&P500 Index PUT Options ..	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPM Chase Bk	10/12/2004 ..	09/30/2014 ..		57,578 ..	816.83 ..	2,374 ..			1,713 ..		1,713 ..	(1,618) ..						003
S&P500 Index PUT Options ..	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPM Chase Bk	10/12/2004 ..	09/30/2014 ..		75,705 ..	1,065.80 ..	5,491 ..			4,843 ..		4,843 ..	(3,565) ..						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPM Chase Bk	01/12/2005 ..	12/31/2014 ..		4,982,431 ..	837.53 ..	184,507 ..			133,910 ..		133,910 ..	(116,363) ..						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPM Chase Bk	01/12/2005 ..	12/31/2014 ..		2,980,239 ..	1,050.04 ..	163,882 ..			150,563 ..		150,563 ..	(110,455) ..						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPM Chase Bk	01/12/2005 ..	12/31/2014 ..		2,615,796 ..	1,259.94 ..	204,730 ..			225,488 ..		225,488 ..	(139,065) ..						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPM Chase Bk	01/12/2005 ..	12/31/2014 ..		2,674,003 ..	1,313.84 ..	228,059 ..			264,105 ..		264,105 ..	(153,902) ..						003
S&P500 Index PUT Options ..	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPM Chase Bk	01/12/2005 ..	12/31/2014 ..		3,777,714 ..	855.28 ..	175,436 ..			146,206 ..		146,206 ..	(122,515) ..						003
S&P500 Index PUT Options ..	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPM Chase Bk	01/12/2005 ..	12/31/2014 ..		3,090,606 ..	1,157.52 ..	265,810 ..			275,812 ..		275,812 ..	(174,819) ..						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPM Chase Bk	01/12/2005 ..	12/31/2014 ..		1,302,471 ..	837.53 ..	48,232 ..			34,338 ..		34,338 ..	(30,554) ..						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPM Chase Bk	01/12/2005 ..	12/31/2014 ..		42,009 ..	1,050.04 ..	2,310 ..			2,141 ..		2,141 ..	(1,554) ..						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPM Chase Bk	01/12/2005 ..	12/31/2014 ..		43,203 ..	1,259.94 ..	3,381 ..			3,783 ..		3,783 ..	(2,300) ..						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPM Chase Bk	01/12/2005 ..	12/31/2014 ..		584,961 ..	1,313.84 ..	49,890 ..			57,910 ..		57,910 ..	(33,453) ..						003
S&P500 Index PUT Options ..	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPM Chase Bk	01/12/2005 ..	12/31/2014 ..		92,593 ..	855.28 ..	4,300 ..			3,584 ..		3,584 ..	(3,002) ..						003
S&P500 Index PUT Options ..	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPM Chase Bk	01/12/2005 ..	12/31/2014 ..		63,057 ..	1,157.52 ..	5,423 ..			5,627 ..		5,627 ..	(3,567) ..						003
S&P500 Index PUT Options ..	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Deutsche Bank AG	04/08/2005 ..	03/30/2012 ..			1,104.35 ..	444,489 ..			2,663 ..		2,663 ..	(95,956) ..						003
S&P500 Index PUT Options ..	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Deutsche Bank AG	04/08/2005 ..	03/31/2015 ..		2,160,593 ..	1,160.88 ..	159,306 ..			208,442 ..		208,442 ..	(119,042) ..						003
S&P500 Index PUT Options ..	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Deutsche Bank AG	04/08/2005 ..	03/30/2012 ..			879.69 ..	66,956 ..			45 ..		45 ..	(4,305) ..						003
S&P500 Index PUT Options ..	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Deutsche Bank AG	04/08/2005 ..	03/31/2015 ..		2,659,191 ..	844.50 ..	104,180 ..			110,466 ..		110,466 ..	(83,306) ..						003
S&P500 Index PUT Options ..	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Deutsche Bank AG	04/08/2005 ..	03/30/2012 ..			1,104.35 ..	73,209 ..			439 ..		439 ..	(15,804) ..						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.	Deutsche Bank AG	04/08/2005	03/31/2015		111,269	1,160.88	8,204			10,735		10,735	(6,131)						003
S&P500 Index PUT Options ..	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Deutsche Bank AG	04/08/2005	03/30/2012			879.69	14,082			9		9	(905)						003
S&P500 Index PUT Options ..	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Deutsche Bank AG	04/08/2005	03/31/2015		184,510	844.50	7,229			7,665		7,665	(5,780)						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Morgan Intl	04/11/2005	03/31/2015		2,668,446	1,366.60	259,062			318,845		318,845	(161,990)						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Morgan Intl	04/11/2005	03/31/2015		3,075,679	1,289.10	264,123			307,513		307,513	(169,973)						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Morgan Intl	04/11/2005	03/31/2015		3,003,724	1,056.50	171,714			170,110		170,110	(114,731)						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Morgan Intl	04/11/2005	03/31/2015		5,568,065	842.70	205,090			165,326		165,326	(138,647)						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Morgan Intl	04/11/2005	03/31/2015		15,310	1,366.60	1,486			1,813		1,813	(936)						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Morgan Intl	04/11/2005	03/31/2015		26,026	1,289.10	2,235			2,602		2,602	(1,436)						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Morgan Intl	04/11/2005	03/31/2015		24,495	1,056.50	1,400			1,375		1,375	(936)						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Morgan Intl	04/11/2005	03/31/2015		22,964	842.70	846			687		687	(574)						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPM Chase Bk	07/15/2005	06/30/2012		7,405,879	1,026.83	376,750			3,691		3,691	(86,913)						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPM Chase Bk	07/15/2005	06/30/2012		12,105,451	1,183.35	855,707			23,135		23,135	(307,978)						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPM Chase Bk	07/15/2005	06/30/2012		8,828,820	1,242.93	702,463			26,913		26,913	(295,895)						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPM Chase Bk	07/15/2005	06/30/2015		7,634,266	859.97	340,868			273,498		273,498	(206,168)						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPM Chase Bk	07/15/2005	06/30/2015		4,066,678	1,078.17	272,987			262,473		262,473	(165,576)						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPM Chase Bk	07/15/2005	06/30/2015		3,990,314	1,324.04	398,103			458,217		458,217	(231,597)						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPM Chase Bk	07/15/2005	06/30/2015		3,527,125	1,376.98	380,863			451,478		451,478	(217,589)						003
S&P500 Index PUT Options ..	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPM Chase Bk	07/15/2005	06/30/2012		1,906,223	898.40	81,410			1,182		1,182	(18,021)						003
S&P500 Index PUT Options ..	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPM Chase Bk	07/15/2005	06/30/2012		7,724,613	1,042.89	466,933			13,937		13,937	(154,119)						003
S&P500 Index PUT Options ..	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPM Chase Bk	07/15/2005	06/30/2015		3,248,946	862.47	159,671			159,118		159,118	(116,216)						003
S&P500 Index PUT Options ..	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	JPM Chase Bk	07/15/2005	06/30/2015		2,773,968	1,130.47	230,815			270,263		270,263	(155,541)						003
S&P500 Index PUT Options ..	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Deutsche Bank AG	10/12/2005	09/30/2015		3,521,175	1,221.74	396,050			443,019		443,019	(210,705)						003
S&P500 Index PUT Options ..	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Deutsche Bank AG	10/12/2005	09/30/2015		4,222,593	854.88	240,260			219,403		219,403	(140,596)						003
S&P500 Index PUT Options ..	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Deutsche Bank AG	10/12/2005	09/28/2012		5,511,343	1,113.59	462,986			52,520		52,520	(192,358)						003
S&P500 Index PUT Options ..	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Deutsche Bank AG	10/12/2005	09/28/2012		1,404,245	890.50	70,488			3,785		3,785	(19,492)						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Deutsche Bank AG	10/12/2005	09/28/2012		8,453,906	1,316.58	790,253			137,327		137,327	(428,255)						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Deutsche Bank AG	10/12/2005	09/28/2012		7,196,996	1,045.67	413,735			22,296		22,296	(135,791)						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Deutsche Bank AG	10/12/2005	09/28/2012		11,554,080	1,239.19	937,941			121,242		121,242	(450,120)						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index.	Deutsche Bank AG	10/12/2005	09/30/2015		3,706,430	1,097.96	245,320			271,375		271,375	(154,402)						003

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Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/12/2005	09/30/2015		7,409,798	875.75	337,203			300,281		300,281	(208,717)						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/12/2005	09/30/2015		3,952,913	1,380.62	406,407			535,449		535,449	(244,117)						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/12/2005	09/30/2015		3,210,402	1,463.03	375,782			508,347		508,347	(219,076)						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		10,889,345	1,310.81	963,011			591,093		591,093	(700,797)						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		20,702,225	1,301.63	1,831,526			1,244,981		1,244,981	(1,269,495)						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		12,866,948	1,271.02	1,045,412			564,129		564,129	(755,807)						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		33,719,427	1,347.13	2,606,740			2,799,326		2,799,326	(2,214,942)						003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/27/2006	06/30/2013		5,140,099	1,113.68	371,687			174,268		174,268	(221,635)						003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/27/2006	06/30/2016		2,503,203	1,264.39	263,778			396,666		396,666	(171,740)						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/27/2006	06/30/2013		641,943	1,413.30	57,897			42,913		42,913	(43,625)						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/27/2006	06/30/2016		1,739,159	1,609.32	218,828			390,667		390,667	(131,540)						003
Equity Basket Options PUT - Moderate Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/27/2006	06/30/2013		17,751,861	1,274.76	934,840			545,285		545,285	(744,662)						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		19,560,582	1,323.64	1,686,563			1,321,656		1,321,656	(1,259,607)						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		3,686,156	1,425.95	344,920			612,914		612,914	(230,534)						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		28,812,727	1,436.10	2,616,087			3,571,725		3,571,725	(2,109,860)						003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/16/2006	09/30/2013		4,257,946	1,102.61	219,258			172,121		172,121	(184,027)						003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/16/2006	09/30/2016		2,275,482	1,259.31	197,039			369,286		369,286	(139,147)						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/16/2006	09/30/2013		751,941	1,426.39	60,408			60,658		60,658	(51,647)						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/16/2006	09/30/2016		1,791,196	1,633.25	206,599			425,186		425,186	(136,786)						003
Equity Basket Options PUT - Moderate Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	10/16/2006	09/30/2013		16,227,841	1,279.85	732,551			605,499		605,499	(684,760)						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		11,329,940	1,280.57	764,472			704,513		704,513	(652,838)						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		2,217,017	1,440.10	189,774			384,647		384,647	(139,095)						003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/23/2007	12/30/2013		4,378,609	1,204.85	272,390			288,436		288,436	(245,029)						003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/23/2007	12/30/2016		1,710,263	1,354.75	166,355			339,693		339,693	(129,367)						003
Equity Basket Options PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/23/2007	12/30/2016		880,526	1,724.98	112,033			242,966		242,966	(70,908)						003
Equity Basket Options PUT - Moderate Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/23/2007	12/30/2013		17,141,591	1,355.30	819,981			1,101,814		1,101,814	(856,358)						003

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Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	01/23/2007	12/30/2013		19,148,770	1,369.19	1,340,530			1,874,849		1,874,849	(1,275,924)						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		2,762,235	1,523.33	241,592			575,768		575,768	(183,614)						003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	05/04/2007	03/31/2014		3,540,020	1,245.76	222,283			298,337		298,337	(214,810)						003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	05/04/2007	03/31/2017		2,056,296	1,468.96	220,949			498,938		498,938	(153,274)						003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	05/04/2007	03/31/2014		948,555	1,371.20	30,890			57,201		57,201	(41,322)						003
Equity Basket Options PUT - Moderate Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	05/04/2007	03/31/2014		15,538,424	1,394.66	858,414			1,281,834		1,281,834	(825,835)						003
Equity Basket Options PUT - Capital Appreciation Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	05/04/2007	03/31/2014		19,875,966	1,434.45	1,179,480			2,245,394		2,245,394	(1,273,271)						003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	05/04/2007	03/31/2014		21,042,736	1,452.13	1,503,954			2,906,124		2,906,124	(1,526,952)						003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	05/04/2007	03/31/2017		2,560,668	1,606.56	324,369			623,404		623,404	(181,399)						003
Equity Basket Options PUT - Capital Appreciation Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	06/19/2007	03/31/2014		2,692,665	1,434.45	145,754			319,186		319,186	(169,745)						003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Morgan Intl	06/19/2007	06/30/2012		5,401,437	1,328.38	155,280			48,813		48,813	(242,554)						003
Equity Basket Options PUT - Moderate Conservative Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	07/26/2007	06/30/2012		4,649,760	1,341.11	161,624			41,541		41,541	(181,606)						003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	07/26/2007	06/30/2012		1,352,441	1,175.35	94,796			6,082		6,082	(51,019)						003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	07/26/2007	06/30/2014		3,111,775	1,295.05	321,589			327,068		327,068	(205,941)						003
S&P500 Index PUT Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	07/26/2007	06/30/2017		2,239,143	1,548.91	352,136			623,525		623,525	(166,216)						003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	07/26/2007	06/30/2012		88,569,302	1,368.28	4,292,018			1,891,934		1,891,934	(4,753,127)						003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	07/26/2007	06/30/2014		6,462,444	1,426.50	289,157			548,973		548,973	(309,430)						003
Equity Basket Options PUT - Moderate Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	07/26/2007	06/30/2014		20,880,250	1,452.40	1,274,671			2,293,865		2,293,865	(1,196,689)						003
Equity Basket Options PUT - Capital Appreciation Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	07/26/2007	06/30/2014		56,218,615	1,490.87	4,465,690			8,045,358		8,045,358	(3,762,639)						003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	07/26/2007	06/30/2012		1,792,883	1,230.92	97,309			12,625		12,625	(90,088)						003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	07/26/2007	06/30/2014		1,249,314	1,524.25	123,935			220,824		220,824	(95,817)						003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	07/26/2007	06/30/2014		2,582,785	1,395.88	195,822			311,162		311,162	(173,512)						003
Equity Basket Options PUT - Moderate Aggressive Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	07/26/2007	06/30/2017		2,989,353	1,691.86	312,565			845,177		845,177	(220,321)						003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	11/05/2007	09/28/2012		52,043,432	1,379.69	3,460,297			1,708,601		1,708,601	(2,683,792)						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)
Equity Basket Options PUT - Capital Appreciation Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	11/05/2007	09/30/2014		34,202,573	1,496.18	3,517,997			5,146,721		5,146,721	(2,267,183)						003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	01/30/2008	12/31/2012		34,826,445	1,405.96	3,674,943			1,736,159		1,736,159	(1,928,079)						003
Equity Basket Options PUT - Capital Appreciation Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	01/30/2008	12/31/2014		28,127,432	1,530.14	4,322,076			4,778,013		4,778,013	(1,889,751)						003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Merrill Intl	04/07/2008	03/28/2013		45,702,256	1,364.97	4,415,021			1,849,645		1,849,645	(2,166,146)						003
Equity Basket Options PUT - Moderate Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Merrill Intl	04/07/2008	03/31/2015		12,438,530	1,427.25	1,433,337			1,373,860		1,373,860	(652,853)						003
Equity Basket Options PUT - Capital Appreciation Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Merrill Intl	04/07/2008	03/31/2015		20,340,316	1,438.08	2,718,176			2,708,890		2,708,890	(1,227,239)						003
Equity Basket Options PUT Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPM Chase Bk	12/31/2008	03/31/2038		201,281,040	1,233.18	14,450,000			19,979,665		19,979,665	(5,635,547)						003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	05/08/2008	06/28/2013		16,049,663	1,363.97	1,292,733			731,726		731,726	(729,990)						003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	12/16/2010	06/28/2013		17,160,870	1,393.65	1,464,532			973,551		973,551	(835,981)						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		4,653,684	1,492.19	586,408			740,071		740,071	(293,585)						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		7,613,941	1,437.30	908,205			1,035,648		1,035,648	(455,503)						003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	05/16/2008	03/31/2015		7,880,739	1,386.28	554,193			619,781		619,781	(335,360)						003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	05/16/2008	03/31/2015		5,390,536	1,445.81	446,030			545,246		545,246	(251,750)						003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	05/16/2008	03/31/2013		13,715,679	1,413.45	1,208,715			825,036		825,036	(722,404)						003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	05/16/2008	03/31/2013		32,794,811	1,322.36	2,145,894			890,605		890,605	(1,354,440)						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		20,771,157	1,428.01	2,362,610			2,689,864		2,689,864	(1,236,359)						003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/15/2008	06/28/2013		16,331,754	1,414.46	1,940,001			1,070,962		1,070,962	(825,799)						003
Equity Basket Options PUT - Balanced Options	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	JPM Chase Bk	07/15/2008	06/28/2013		11,947,353	1,357.53	1,204,362			519,423		519,423	(534,644)						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		5,047,927	1,413.63	719,681			642,035		642,035	(292,230)						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		5,610,065	1,493.15	925,305			894,961		894,961	(354,190)						003
Equity Basket Options PUT - Asian Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPM Chase Bk	12/31/2008	09/28/2018		93,151,963	1,375.00	11,041,100			9,902,339		9,902,339	(4,238,836)						003
Equity Basket Options PUT - Asian Options	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPM Chase Bk	09/15/2008	09/28/2018		26,614,847	1,265.00	2,458,400			1,777,546		1,777,546	(976,855)						003
0099999. Subtotal - Purchased Options - Hedging Other - Put Options										762,553,811	256,029,150		927,667,068	XXX	927,667,068	(280,811,190)					XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										765,725,238	257,722,416		934,196,665	XXX	934,196,665	(278,721,372)					XXX	XXX
0219999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants										3,171,426	1,693,266		6,529,597	XXX	6,529,597	2,089,818					XXX	XXX
0379999. Total Purchased Options - Put Options										762,553,811	256,029,150		927,667,068	XXX	927,667,068	(280,811,190)					XXX	XXX

STATEMENT AS OF MARCH 31, 2012 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)
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										765,725,238	257,722,416		934,196,665	XXX	934,196,665	(278,721,372)					XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
0569999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999. Total Written Options - Put Options														XXX							XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options														XXX							XXX	XXX
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 08277*AC5	D 1-1	Interest	Credit Suisse First Boston International	03/21/2002	08/17/2012		3,000,000	USD LIBBBA3M 6.09 USD			(42,036)			(63,026)					9,321		100 / 99.861
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 89653QC*4	D 1-1	Interest	Goldman Sachs Group Inc	05/30/2002	06/20/2012		2,000,000	USD LIBBBA3M 5.545 USD			(24,938)			(22,155)					4,743		100 / 99.847
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1002022	B 1-1	Interest	Deutsche Bank AG	02/07/2003	05/01/2013		3,000,000	USD LIBBBA3M 4.42 USD			(29,306)	(126,609)		(126,609)	(126,609)				15,732		99.58 / 99.738
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 598326A*7	D 1-1	Interest	JPMorgan Chase & Co	02/11/2003	02/28/2013		428,571	USD LIBBBA3M 3.95 USD			(6,013)	(13,342)		(13,342)	5,146				2,064		100 / 96.124
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1001293	B 1-1	Interest	Citigroup Financial Products Inc	02/13/2003	05/01/2013		3,000,000	USD LIBBBA3M 4.341 USD			(28,714)			(124,048)					15,732		99.59 / 99.749
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- C6573#AC1	D 1-1	Interest	Credit Suisse First Boston International	07/07/2004	07/30/2014		3,000,000	USD LIBBBA3M 4.7575 USD			(31,789)			(165,795)					23,062		99.6 / 98.689
Pay Floating USD Receive Fixed USD Interest Rate Swap	AFS Bond -- 02582JDE7	D 1-1	Interest	Credit Suisse First Boston International	03/18/2005	03/15/2015		3,000,000	4.925 USD USD LIBBBA1M			34,934			367,606					25,969		100 / 100
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- N5224#AB6	D 1-1	Interest	Merrill Lynch Capital Services	10/18/2005	11/28/2012		3,000,000	USD LIBBBA3M 4.884 USD			(32,808)			(86,210)					12,298		100 / 99.865
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- Q2688#AA1	D 1-1	Interest	Credit Suisse First Boston International	10/28/2005	12/25/2012		6,000,000	USD LIBBBA3M 5.035 USD			(66,925)			(200,977)					25,933		100 / 99.914
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	USD LIBBBA3M 4.9725 USD			(32,335)			(42,880)					8,476		100 / 99.615
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		6,953,370	USD LIBBBA1M 4.9725 USD			(81,922)			(982,093)					68,610		100 / 99.994
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	USD LIBBBA3M 5.0525 USD			(60,723)			(851,608)					54,457		100 / 99.942
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		22,608,451	USD LIBBBA1M 4.993 USD			(270,519)			(938,098)					109,047		100 / 97.932

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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	AFS Bond -- D3141#AA4	D 1-1	Interest	JPMorgan Chase & Co	04/07/2006	05/08/2013		15,000,000	USD LIBBBA3M 5.445 USD			(185,705)			(812,337)					79,353		100 / 99.843
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	USD LIBBBA3M 5.479 USD			(37,167)			(175,536)					16,451		100 / 100
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	USD LIBBBA3M 5.272 USD			(118,519)			(567,598)					55,151		100 / 100
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1101197	B 1-1	Interest	Credit Suisse First Boston International	09/21/2006	03/01/2022		6,750,000	USD LIBBBA3M 5.3135 USD			(80,904)			(1,865,511)					107,052		100 / 99.757
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	USD LIBBBA3M 5.283 USD			(109,722)			(686,512)					58,388		100 / 99.833
Pay Fixed USD Receive Floating USD Interest Rate Swap	Mortgage Loan -- 00-1101366	B 1-1	Interest	Citigroup Financial Products Inc	10/25/2006	01/01/2014		7,000,000	USD LIBBBA3M 5.245 USD			(81,588)			(572,403)					46,703		100 / 99.953
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	USD LIBBBA3M 5.2455 USD			(118,403)			(882,667)					69,572		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	USD LIBBBA3M 4.99 USD			(66,688)			(535,709)					43,186		100 / 99.923
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	USD LIBBBA3M 5.632 USD			(63,994)			(338,785)					29,107		100 / 99.838
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	USD LIBBBA3M 5.0025 USD			(103,270)			(240,467)					35,549		100 / 99.653
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	USD LIBBBA3M 4.93 USD			(215,546)			(431,935)					70,198		100 / 99.879
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	USD LIBBBA3M 4.942 USD			(108,980)			(222,447)					35,746		100 / 99.868
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	USD LIBBBA3M 5.015 USD			(270,682)			(597,537)					90,413		100 / 99.706
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate												(2,234,260)	(139,951)	XXX	(11,178,681)	(121,463)				1,112,313	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		1,357,884	USD LIBBBA1M 6.1 EUR			(22,023)			(506,133)					12,499		100 / 99.518
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	EUR 7.25 EUR			(119,747)	(1,567,800)		(1,893,508)	(229,200)				29,532		100 / 98.987
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	EUR 6.13 USD -7.25			(27,892)	(783,900)		(841,205)	(114,600)				14,766		100 / 99.999
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	CHF 5.81 USD -4.08			(489)	(357,395)		(368,432)	(42,049)				4,921		100 / 100
Fixed USD Currency Swap	AFS Bond -- H1089*AB0	D 1-1	Currency	Deutsche Bank AG	10/31/2003	12/10/2013		9,236,601	CHF 5.81 USD -4.08			(6,023)	(4,397,748)		(4,533,558)	(517,411)				60,559		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	CHF 5.81 USD -4.08			(1,958)	(1,429,581)		(1,473,729)	(168,195)				19,686		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	EUR 6.48 USD -5.5			1,690	(66,600)		56,988	(76,400)				47,073		100 / 99.999
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	EUR 6.5025 USD -5.5			1,690	(66,600)		56,988	(76,400)				47,073		100 / 99.999
Pay Fixed EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1-1	Currency	Royal Bank of Scotland PLC	02/16/2005	02/24/2025		6,500,000	EUR			4,510	(171,500)		151,814	(191,000)				117,593		100 / 100

STATEMENT AS OF MARCH 31, 2012 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 EUR Receive Fixed USD Currency Swap	AFS Bond -- 70645JAN2	D 1-1	Currency	Royal Bank of Scotland PLC	02/16/2005	02/24/2025		6,500,000	6.5025 USD -5.5 EUR			4,510	(171,500)		151,814		(191,000)			117,593		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			6,572	(89,200)		289,525		(152,800)			94,943		100 / 99.999
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			9,859	(133,800)		434,288		(229,200)			142,414		100 / 99.999
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 AUDBBLBO6M			(5,836)	(685,180)		(426,072)		(35,557)			17,717		100 / 96.817
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 AUDBBLBO6M			(6,694)	(785,902)		(488,705)		(40,784)			20,321		100 / 96.817
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 AUDBBLBO6M			(6,746)	(792,000)		(492,497)		(41,100)			20,479		100 / 96.817
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 AUDBBLBO6M			(6,746)	(792,000)		(492,497)		(41,100)			20,479		100 / 96.817
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 AUDBBLBO6M			(3,159)	(370,820)		(230,591)		(19,243)			9,588		100 / 96.817
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			30,732	(509,600)		(177,442)		(267,400)			92,029		100 / 99.999
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			31,591	(523,854)		(182,406)		(274,880)			94,603		100 / 99.999
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			4,390	(72,800)		(25,349)		(38,200)			13,147		100 / 99.999
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			8,780	(145,600)		(50,698)		(76,400)			26,294		100 / 99.999
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			21,951	(364,000)		(126,744)		(191,000)			65,735		100 / 99.999
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			21,759	(498,725)		(402,520)		(243,312)			34,189		100 / 99.999
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			10,342	(186,900)		(45,031)		(114,600)			40,199		100 / 99.999
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			33,507	(605,556)		(145,899)		(371,304)			130,245		100 / 99.999
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			10,342	(186,900)		(45,031)		(114,600)			40,199		100 / 99.999
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			42,785	2,807,300		2,612,096		(1,279,700)			721,665		100 / 99.908
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			12,751	712,300		648,632		(324,700)			202,224		100 / 96.817
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												50,448	(12,741,994)	XXX	(8,708,835)		(5,497,998)			2,257,763	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective												(2,183,812)	(12,881,945)	XXX	(19,887,515)	(121,463)	(5,497,998)			3,370,076	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	03/16/2013		9,400,000	USD L1BBBA3M 1.7632 USD			(45,156)	(114,419)		(114,419)	7,022				46,343		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge	N/A	Interest	JP Morgan Chase & Co	09/20/2001	09/03/2012		1,410,666	USD L1BBBA3M 5.27 USD			(40,810)	(28,437)		(28,437)	15,273				4,643		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	USD L1BBBA3M 5.488 USD			(62,110)	(290,153)		(290,153)	47,635				27,227		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	USD L1BBBA3M 4.8575 USD			(54,558)	(130,675)		(130,675)	47,055				19,632		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	USD L1BBBA3M 4.4705 USD			(41,985)	(106,579)		(106,579)	35,185				17,048		005
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 USD L1BBBA3M			596,101	10,170,717		10,170,717	(494,452)				651,771		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	Merrill Lynch Capital Services	11/19/2007	11/21/2022		137,460,000	5.06 USD USDLIBBBA3M			1,570,192	35,708,690		35,708,690	(4,356,675)				2,258,408		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			1,292,239	34,641,053		34,641,053	(6,122,155)				2,219,290		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			229,222	7,874,215		7,874,215	(1,915,985)				499,099		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	4.454 USD USDLIBBBA3M			(187,833)	(545,818)		(545,818)	154,202				82,310		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			46,164	1,072,593		1,072,593	(130,301)				67,109		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			68,479	1,884,761		1,884,761	(328,260)				118,205		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			99,587	3,507,761		3,507,761	(841,129)				218,123		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			143,914	2,468,199		2,468,199	(124,531)				178,305		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			262,367	5,786,931		5,786,931	(790,176)				416,957		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			104,262	2,679,995		2,679,995	(530,828)				195,234		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	3.4075 USD USDLIBBBA3M			(95,384)	(312,367)		(312,367)	70,233				60,422		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			160,793	3,364,041		3,364,041	(498,623)				266,685		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			772,457	2,539,319		2,539,319	(564,664)				463,467		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			704,433	7,325,769		7,325,769	(340,490)				698,408		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			162,111	2,666,224		2,666,224	(137,387)				208,678		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			451,575	10,944,071		10,944,071	(2,305,262)				852,571		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	3.745 USD USDLIBBBA3M			(54,670)	(192,557)		(192,557)	39,767				32,023		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	4.161 USD USDLIBBBA3M			(131,392)	(1,404,377)		(1,404,377)	67,174				122,687		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	4.5525 USD USDLIBBBA3M			(67,830)	(1,156,852)		(1,156,852)	57,795				81,680		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	02/19/2008	02/21/2023		9,100,000	4.918 USD USDLIBBBA3M			(100,718)	(2,255,963)		(2,255,963)	294,204				151,268		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	UBS AG	02/19/2008	02/21/2028		10,990,000	USD LIBBBA3M 5.064 USD			(125,648)	(3,345,159)		(3,345,159)	614,175				220,657		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			(95,151)	(3,251,882)		(3,251,882)	806,953				209,895		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	USD LIBBBA3M 4.3375 USD			147,608	2,503,734		2,503,734	(125,282)				189,897		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	USD LIBBBA3M 4.71 USD			258,003	5,618,883		5,618,883	(784,782)				410,474		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	USD LIBBBA3M 4.86 USD			91,829	2,352,435		2,352,435	(467,112)				170,280		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	USD LIBBBA3M 3.57 USD			117,669	450,594		450,594	(81,662)				76,088		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	USD LIBBBA3M 4.5425 USD			74,719	1,776,060		1,776,060	(406,665)				151,629		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	USD LIBBBA3M 4.5425 USD			123,142	2,927,079		2,927,079	(670,214)				249,896		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	USD LIBBBA3M 4.1 USD			29,976	505,919		505,919	(25,438)				41,891		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	USD LIBBBA3M 4.1 USD			209,747	3,539,947		3,539,947	(177,989)				293,115		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	USD LIBBBA3M 4.43 USD			50,811	1,057,183		1,057,183	(164,425)				87,965		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	USD LIBBBA3M 4.43 USD			359,342	7,476,512		7,476,512	(1,162,829)				622,098		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			(40,145)	(448,362)		(448,362)	17,609				43,501		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			(72,879)	(294,160)		(294,160)	49,324				50,450		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	USD LIBBBA3M 3.302 USD			346,764	1,429,427		1,429,427	(227,532)				257,518		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	USD LIBBBA3M 3.692 USD			247,880	2,782,964		2,782,964	(104,060)				278,341		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			(75,715)	(1,303,744)		(1,303,744)	64,535				101,486		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			(82,537)	(1,778,794)		(1,778,794)	261,635				138,028		005
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	USD LIBBBA3M 3.606 USD			(16,791)	(69,511)		(69,511)	11,378				11,238		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	USD LIBBBA3M 4.1525 USD			(149,577)	(2,542,355)		(2,542,355)	129,675				206,541		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	Citigroup Financial Products Inc	04/07/2008	04/09/2023		14,770,000	USD LIBBBA3M 4.48125 USD			(144,351)	(3,039,978)		(3,039,978)	466,475				246,965		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	USD LIBBBA3M 3.496 USD			(224,347)	(937,492)		(937,492)	152,207				156,405		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	USD LIBBBA3M 3.496 USD			(53,144)	(222,078)		(222,078)	36,056				37,050		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	USD LIBBBA3M 4.386 USD			(29,870)	(514,517)		(514,517)	26,426				38,439		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	USD LIBBBA3M 4.676 USD			(84,645)	(1,840,968)		(1,840,968)	264,084				136,846		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	USD LIBBBA3M 4.8 USD			(33,719)	(855,375)		(855,375)	175,578				63,784		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 USD LIBBBA3M			23,269	745,899		745,899	(207,968)				55,278		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	USD LIBBBA3M 3.78 USD			(82,871)	(353,605)		(353,605)	57,449				53,014		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	USD LIBBBA3M 3.78 USD			(63,291)	(270,057)		(270,057)	43,876				40,488		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	USD LIBBBA3M 4.35 USD			(160,816)	(2,759,685)		(2,759,685)	142,454				208,856		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	USD LIBBBA3M 4.63 USD			(181,624)	(3,911,383)		(3,911,383)	570,492				296,843		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	USD LIBBBA3M 3.929 USD			(173,845)	(757,465)		(757,465)	120,014				106,993		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	USD LIBBBA3M 4.481 USD			(389,329)	(6,715,061)		(6,715,061)	349,202				485,982		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	USD LIBBBA3M 4.755 USD			(904,178)	(19,815,677)		(19,815,677)	2,776,986				1,424,519		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 USD LIBBBA3M			94,936	2,408,257		2,408,257	(489,563)				177,031		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 USD LIBBBA3M			108,874	2,776,003		2,776,003	(559,701)				202,090		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	USD LIBBBA3M 4.8515 USD			(108,912)	(2,778,016)		(2,778,016)	559,764				202,090		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	UBS AG	05/12/2008	05/14/2013		20,070,000	USD LIBBBA3M 3.746 USD			(163,590)	(723,122)		(723,122)	109,030				106,962		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			(63,224)	(714,339)		(714,339)	26,473				63,145		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			(134,807)	(607,384)		(607,384)	90,739				85,460		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	UBS AG	05/19/2008	05/21/2015		12,800,000	USD LIBBBA3M 4.1562 USD			(117,292)	(1,337,310)		(1,337,310)	49,725				114,188		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	USD LIBBBA3M 4.892 USD			1,482,547	47,580,367		47,580,367	(13,098,625)				3,470,155		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			(82,187)	(385,934)		(385,934)	56,100				49,894		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			(101,158)	(1,787,912)		(1,787,912)	94,134				122,816		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			(84,666)	(1,920,633)		(1,920,633)	257,875				130,163		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			(65,383)	(1,746,261)		(1,746,261)	331,514				117,906		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			(60,891)	(2,078,780)		(2,078,780)	528,364				137,347		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	USD LIBBBA3M 4.6458 USD			199,523	975,250		975,250	(142,999)				108,279		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	USD LIBBBA3M 4.8038 USD			105,207	1,257,933		1,257,933	(49,790)				89,390		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	USD LIBBBA3M 4.2628 USD			301,781	1,551,149		1,551,149	(207,788)				185,420		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	USD LIBBBA3M 4.6918 USD			159,670	2,888,142		2,888,142	(158,383)				195,422		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	USD LIBBBA3M 4.4858 USD			142,879	1,725,701		1,725,701	(65,129)				132,890		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	USD LIBBBA3M 4.8628 USD			217,794	4,983,034		4,983,034	(683,879)				343,162		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	USD LIBBBA3M 4.9368 USD			277,210	7,382,776		7,382,776	(1,451,165)				515,963		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	USD LIBBBA3M 4.9788 USD			262,247	8,809,444		8,809,444	(2,345,199)				614,321		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	USD LIBBBA3M 4.5898 USD			91,027	1,623,588		1,623,588	(90,387)				113,694		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	USD LIBBBA3M 4.8678 USD			99,444	2,590,373		2,590,373	(523,698)				187,026		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Merrill Lynch Capital Services	07/14/2008	07/16/2023		8,700,000	USD LIBBBA3M 4.7878 USD			92,299	2,071,203		2,071,203	(291,965)				147,230		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	USD LIBBBA3M 4.9188 USD			86,399	2,836,830		2,836,830	(774,579)				204,009		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	USD LIBBBA3M 4.4188 USD			64,135	335,841		335,841	(44,339)				38,065		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	Merrill Lynch Capital Services	07/28/2008	07/30/2013		12,100,000	4.2288 USD USDL1BBBA3M			112,223	594,967		594,967	(74,108)				70,295		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 USDL1BBBA3M			77,470	416,990		416,990	(50,943)				48,908		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	USD L1BBBA3M 4.0712 USD			(70,346)	(391,352)		(391,352)	45,527				47,198		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 USDL1BBBA3M			121,849	3,089,228		3,089,228	(652,358)				232,566		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 USDL1BBBA3M			112,175	3,554,625		3,554,625	(1,016,325)				269,155		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 USDL1BBBA3M			247,168	1,419,993		1,419,993	(148,314)				181,659		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 USDL1BBBA3M			143,393	1,748,833		1,748,833	(62,496)				151,417		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 USDL1BBBA3M			161,149	2,803,889		2,803,889	(171,173)				218,634		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 USDL1BBBA3M			210,212	4,433,885		4,433,885	(704,625)				361,196		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs Group Inc	09/08/2008	09/10/2028		18,000,000	4.6098 USD USDL1BBBA3M			183,536	4,453,432		4,453,432	(1,015,845)				367,638		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 USDL1BBBA3M			171,460	5,176,235		5,176,235	(1,596,984)				429,925		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	USD L1BBBA3M 4.2202 USD			(201,695)	(3,502,066)		(3,502,066)	217,642				281,702		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 USDL1BBBA3M			260,756	1,534,132		1,534,132	(140,804)				223,297		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 USDL1BBBA3M			979,825	2,033,730		2,033,730	(829,714)				483,881		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 USDL1BBBA3M			178,817	1,067,709		1,067,709	(112,629)				122,701		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 USDL1BBBA3M			104,434	2,354,849		2,354,849	(340,604)				170,660		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 USDL1BBBA3M			106,284	2,771,029		2,771,029	(574,940)				204,481		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	09/22/2008	09/24/2038		10,000,000	4.8668 USD USDL1BBBA3M			107,334	3,504,926		3,504,926	(981,405)				259,179		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 USDL1BBBA3M			228,596	1,400,322		1,400,322	(139,460)				170,571		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 USDL1BBBA3M			248,152	3,111,888		3,111,888	(117,391)				264,399		005

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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 USDL1BBBA3M			105,517	2,249,731		2,249,731	(362,375)				184,577		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 USDL1BBBA3M			293,634	1,801,025		1,801,025	(167,920)				239,852		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 USDL1BBBA3M			188,566	3,264,999		3,264,999	(211,561)				272,663		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 USDL1BBBA3M			153,294	3,082,340		3,082,340	(545,794)				283,769		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 USDL1BBBA3M			233,294	5,125,120		5,125,120	(1,390,686)				513,844		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 USDL1BBBA3M			125,727	3,240,780		3,240,780	(1,263,651)				352,738		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 USDL1BBBA3M			137,275	1,707,035		1,707,035	(59,894)				156,873		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 USDL1BBBA3M			225,816	1,388,724		1,388,724	(127,605)				186,748		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 USDL1BBBA3M			92,585	569,377		569,377	(52,318)				76,567		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 USDL1BBBA3M			206,745	4,147,902		4,147,902	(736,057)				383,008		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 USDL1BBBA3M			210,031	4,634,479		4,634,479	(1,247,869)				460,693		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 USDL1BBBA3M			91,950	1,593,051		1,593,051	(103,251)				132,528		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 USDL1BBBA3M			176,758	3,062,370		3,062,370	(198,482)				254,763		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 USDL1BBBA3M			161,401	4,662,697		4,662,697	(1,538,821)				417,881		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 USDL1BBBA3M			106,438	1,891,709		1,891,709	(118,938)				140,601		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 USDL1BBBA3M			337,734	2,090,047		2,090,047	(199,903)				257,953		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 USDL1BBBA3M			224,999	1,404,470		1,404,470	(128,226)				181,039		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 USDL1BBBA3M			243,327	4,160,575		4,160,575	(278,469)				348,786		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 USDL1BBBA3M			221,716	4,235,191		4,235,191	(803,962)				419,859		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 USDL1BBBA3M			243,370	4,786,640		4,786,640	(1,501,137)				561,904		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	10/27/2008	10/29/2038		26,700,000	3.9868 USD USDL1BBBA3M			231,479	4,949,003		4,949,003	(2,419,208)				693,258		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 USDL1BBBA3M			154,431	1,911,560		1,911,560	(71,221)				172,439		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	4.4152 USD USDL1BBBA3M			(238,934)	(4,205,016)		(4,205,016)	269,996				315,724		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	4.4722 USD USDL1BBBA3M			(203,665)	(4,244,920)		(4,244,920)	693,836				351,643		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	4.4402 USD USDL1BBBA3M			(210,894)	(4,813,182)		(4,813,182)	1,208,386				439,149		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	4.4372 USD USDL1BBBA3M			(213,688)	(5,857,847)		(5,857,847)	2,056,868				563,667		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	3.7822 USD USDL1BBBA3M			(57,469)	(359,795)		(359,795)	33,077				44,616		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	3.7822 USD USDL1BBBA3M			(135,463)	(848,089)		(848,089)	77,967				105,167		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	4.1582 USD USDL1BBBA3M			(90,584)	(1,126,584)		(1,126,584)	44,508				94,606		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 USDL1BBBA3M			254,321	1,601,775		1,601,775	(138,908)				210,129		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 USDL1BBBA3M			94,595	595,782		595,782	(51,667)				78,158		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/10/2008	11/12/2018		23,200,000	4.2178 USD USDL1BBBA3M			216,309	3,710,953		3,710,953	(248,713)				300,570		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 USDL1BBBA3M			229,099	4,537,876		4,537,876	(805,483)				413,687		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 USDL1BBBA3M			244,227	5,218,479		5,218,479	(1,441,302)				529,703		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 USDL1BBBA3M			233,831	5,865,105		5,865,105	(2,312,330)				644,389		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 USDL1BBBA3M			164,169	2,025,604		2,025,604	(77,016)				181,022		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 USDL1BBBA3M			225,329	3,203,090		3,203,090	(940,372)				517,532		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 USDL1BBBA3M			195,742	1,267,062		1,267,062	(90,508)				193,158		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 USDL1BBBA3M			153,138	1,857,269		1,857,269	(59,446)				204,125		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 USDL1BBBA3M			88,522	1,366,276		1,366,276	(108,840)				152,019		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	11/24/2008	11/26/2018		38,000,000	3.5358 USD USDL1BBBA3M			287,508	4,437,476		4,437,476	(353,499)				493,736		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 USDL1BBBA3M			292,232	3,550,269		3,550,269	(2,079,137)				816,026		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 USDL1BBBA3M			126,018	1,265,303		1,265,303	(1,493,521)				455,037		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 USDL1BBBA3M			287,320	2,884,891		2,884,891	(3,405,228)				1,037,485		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 USDL1BBBA3M			97,411	1,381,106		1,381,106	(124,990)				189,894		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 USDL1BBBA3M			93,748	695,522		695,522	(725,244)				291,998		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 USDL1BBBA3M			53,703	594,503		594,503	(242,667)				137,582		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 USDL1BBBA3M			62,430	691,109		691,109	(282,100)				159,939		005
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 USDL1BBBA3M			234,458	3,105,766		3,105,766	(308,688)				494,548		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 USDL1BBBA3M			61,599	520,308		520,308	(297,524)				172,099		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 USDL1BBBA3M			60,399	179,402		179,402	(501,126)				205,683		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 USDL1BBBA3M			60,399	179,402		179,402	(501,126)				205,683		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 USDL1BBBA3M			66,420	443,319		443,319	(22,666)				81,299		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 USDL1BBBA3M			304,491	3,963,697		3,963,697	(408,003)				661,945		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 USDL1BBBA3M			522,070	6,796,023		6,796,023	(699,548)				1,134,949		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 USDL1BBBA3M			80,275	659,864		659,864	(392,562)				227,330		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 USDL1BBBA3M			113,722	934,807		934,807	(556,130)				322,051		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 USDL1BBBA3M			172,619	335,491		335,491	(1,463,645)				602,948		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 USDL1BBBA3M			67,296	791,515		791,515	(18,254)				112,275		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 USDL1BBBA3M			144,833	(1,248,689)		(1,248,689)	(2,093,030)				684,593		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	12/15/2008	12/17/2038		33,600,000	2.7558 USD USDL1BBBA3M			185,034	(1,595,283)		(1,595,283)	(2,673,985)				874,614		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	2.8242 USD USDL1BBBA3M			(65,297)	(30,382)		(30,382)	571,887				236,788		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	2.7662 USD USDL1BBBA3M			(367,389)	(4,485,376)		(4,485,376)	513,417				866,457		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	2.7662 USD USDL1BBBA3M			(533,931)	(6,518,656)		(6,518,656)	746,156				1,259,234		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 USDL1BBBA3M			40,813	(310,844)		(310,844)	(402,819)				170,983		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 USDL1BBBA3M			73,759	(561,766)		(561,766)	(727,987)				309,005		005
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 USDL1BBBA3M			75,517	(1,668,573)		(1,668,573)	(1,229,654)				416,611		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	2.3242 USD USDL1BBBA3M			(93,342)	(662,497)		(662,497)	20,305				142,774		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	2.8482 USD USDL1BBBA3M			(56,353)	(717,367)		(717,367)	81,985				129,738		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	3.0922 USD USDL1BBBA3M			(85,081)	(531,434)		(531,434)	691,963				278,446		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	3.0922 USD USDL1BBBA3M			(51,679)	(322,797)		(322,797)	420,304				169,130		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	3.0582 USD USDL1BBBA3M			(113,154)	(173,822)		(173,822)	1,503,835				474,259		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	3.0582 USD USDL1BBBA3M			(80,203)	(123,204)		(123,204)	1,065,905				336,150		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	3.0792 USD USDL1BBBA3M			(102,824)	(1,009,752)		(1,009,752)	499,497				283,365		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 USDL1BBBA3M			57,668	409,588		409,588	(2,962)				107,071		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	2.5172 USD USDL1BBBA3M			(72,452)	(752,914)		(752,914)	112,362				194,186		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 USDL1BBBA3M			97,760	997,675		997,675	(150,742)				258,947		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 USDL1BBBA3M			133,957	696,311		696,311	(710,439)				413,673		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 USDL1BBBA3M			163,367	60,701		60,701	(1,430,794)				588,550		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 USDL1BBBA3M			137,226	(1,003,288)		(1,003,288)	(1,950,414)				633,699		005

STATEMENT AS OF MARCH 31, 2012 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	Citibank NA	01/20/2009	01/22/2016		15,000,000	2.3088 USD USDL1BBBA3M			66,636	729,242		729,242	(10,162)				147,479		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 USDL1BBBA3M			121,855	857,846		857,846	(10,683)				216,291		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	USD11BBBA3M 2.2532 USD			(89,369)	(630,816)		(630,816)	15,608				140,305		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	USD11BBBA3M 2.7952 USD			(48,962)	(590,970)		(590,970)	71,393				113,179		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	USD11BBBA3M 2.7952 USD			(238,549)	(2,879,262)		(2,879,262)	347,835				551,418		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	01/26/2009	01/28/2024		9,300,000	USD11BBBA3M 3.0933 USD			(59,879)	(583,320)		(583,320)	285,483				161,081		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	USD11BBBA3M 3.0933 USD			(234,363)	(2,283,100)		(2,283,100)	1,117,373				630,466		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	USD11BBBA3M 3.1503 USD			(49,358)	(354,325)		(354,325)	387,578				154,957		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	USD11BBBA3M 3.1503 USD			(175,056)	(1,256,672)		(1,256,672)	1,374,610				549,581		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 USDL1BBBA3M			87,438	617,057		617,057	(14,777)				138,262		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	USD11BBBA3M 2.4132 USD			(75,640)	(533,156)		(533,156)	18,552				108,255		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	USD11BBBA3M 2.9842 USD			(40,397)	(525,011)		(525,011)	57,776				85,679		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	USD11BBBA3M 2.9842 USD			(54,069)	(702,706)		(702,706)	77,331				114,678		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	USD11BBBA3M 3.2633 USD			(60,831)	(706,958)		(706,958)	276,170				152,562		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	USD11BBBA3M 3.2633 USD			(42,858)	(498,084)		(498,084)	194,575				107,487		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	USD11BBBA3M 3.3143 USD			(64,065)	(634,443)		(634,443)	478,545				188,137		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	USD11BBBA3M 3.3143 USD			(76,737)	(759,937)		(759,937)	573,202				225,351		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	USD11BBBA3M 3.3072 USD			(77,246)	(620,599)		(620,599)	937,148				287,065		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	USD11BBBA3M 3.3072 USD			(94,100)	(756,003)		(756,003)	1,141,616				349,697		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	USD11BBBA3M 2.5882 USD			(322,335)	(2,288,103)		(2,288,103)	97,975				422,618		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	Merrill Lynch Capital Services	02/05/2009	02/09/2016		17,700,000	USD LIBBBA3M 2.9102 USD			(107,018)	(1,263,366)		(1,263,366)	39,090				175,147		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 USD LIBBBA3M			81,624	1,100,936		1,100,936	(117,735)				168,072		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	02/23/2009	02/25/2024		13,800,000	3.2927 USD USD LIBBBA3M			96,146	1,148,403		1,148,403	(437,465)				239,796		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 USD LIBBBA3M			161,055	1,545,584		1,545,584	(1,217,281)				478,354		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 USD LIBBBA3M			168,328	1,229,891		1,229,891	(2,065,841)				634,798		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 USD LIBBBA3M			99,541	725,208		725,208	(26,576)				137,654		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 USD LIBBBA3M			93,119	693,714		693,714	(26,551)				125,158		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 USD LIBBBA3M			81,011	983,809		983,809	(32,002)				131,771		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 USD LIBBBA3M			78,454	951,829		951,829	(571,430)				221,719		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 USD LIBBBA3M			82,232	902,519		902,519	(976,768)				295,314		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	USD LIBBBA3M 3.1875 USD			(298,830)	(1,524,584)		(1,524,584)	3,787,737				1,176,329		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	3.1913 USD USD LIBBBA3M			(332,508)	(1,730,107)		(1,730,107)	4,210,368				1,307,032		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	3.2993 USD USD LIBBBA3M			(346,008)	(2,756,577)		(2,756,577)	4,261,668				1,307,099		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	3.2633 USD USD LIBBBA3M			(341,508)	(2,414,316)		(2,414,316)	4,244,883				1,307,099		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	3.3373 USD USD LIBBBA3M			(350,758)	(3,118,111)		(3,118,111)	4,280,591				1,307,165		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	3.3333 USD USD LIBBBA3M			(350,258)	(3,080,075)		(3,080,075)	4,278,725				1,307,165		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	3.3453 USD USD LIBBBA3M			(351,758)	(3,194,183)		(3,194,183)	4,284,323				1,307,165		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	3.3793 USD USD LIBBBA3M			(355,741)	(3,518,155)		(3,518,155)	4,299,647				1,307,231		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	3.2752 USD USD LIBBBA3M			(109,138)	(809,593)		(809,593)	1,359,967				418,378		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 USD LIBBBA3M			89,305	1,095,410		1,095,410	(655,389)				251,882		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	Deutsche Bank AG	04/29/2009	05/01/2039		14,000,000	3.5007 USD USDL1BBBA3M			104,588	1,306,158		1,306,158	(1,226,602)				366,935		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	USDL1BBBA3M 3.2102 USD			(83,620)	(1,171,106)		(1,171,106)	128,297				165,467		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 USDL1BBBA3M			99,854	1,427,949		1,427,949	(438,060)				229,847		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 USDL1BBBA3M			193,460	2,788,638		2,788,638	(1,360,643)				514,954		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 USDL1BBBA3M			225,919	3,584,856		3,584,856	(2,537,209)				745,068		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	USDL1BBBA3M 4.0202 USD			(246,847)	(4,240,530)		(4,240,530)	349,203				380,381		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	USDL1BBBA3M 4.3272 USD			(267,539)	(5,447,817)		(5,447,817)	1,009,086				493,809		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	USDL1BBBA3M 4.3682 USD			(255,021)	(5,767,431)		(5,767,431)	1,552,952				553,098		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	USDL1BBBA3M 3.0622 USD			(102,371)	(851,774)		(851,774)	39,706				119,551		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	USDL1BBBA3M 3.0622 USD			(93,469)	(777,706)		(777,706)	36,254				109,156		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	USDL1BBBA3M 4.3972 USD			(278,274)	(7,595,290)		(7,595,290)	2,761,683				753,470		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	USDL1BBBA3M 3.5972 USD			(110,822)	(1,467,240)		(1,467,240)	63,612				148,189		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	USDL1BBBA3M 1.3252 USD			(60,629)	(325,199)		(325,199)	(27,188)				178,626		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	USDL1BBBA3M 3.5622 USD			(189,147)	(2,735,402)		(2,735,402)	965,503				460,879		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	07/14/2010	07/16/2015		15,100,000	USDL1BBBA3M 2.1052 USD			(58,788)	(624,195)		(624,195)	(15,921)				137,958		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	07/14/2010	07/16/2015		33,000,000	USDL1BBBA3M 2.1052 USD			(128,477)	(1,364,136)		(1,364,136)	(34,794)				301,498		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	07/14/2010	07/16/2020		35,700,000	USDL1BBBA3M 3.1272 USD			(230,202)	(3,046,937)		(3,046,937)	542,073				517,770		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	07/14/2010	07/16/2030		23,500,000	USDL1BBBA3M 3.7332 USD			(187,136)	(3,030,740)		(3,030,740)	1,415,284				506,183		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	07/16/2010	07/20/2020		17,300,000	2.9538 USD USDL1BBBA3M			104,598	1,240,770		1,240,770	(257,436)				251,074		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	07/16/2010	07/20/2040		15,100,000	3.7118 USD USDL1BBBA3M			119,911	2,033,889		2,033,889	(1,405,671)				404,589		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	Deutsche Bank AG	07/16/2010	07/20/2015		7,400,000	1.9148 USD USDL1BBBA3M			25,520	259,657		259,657	10,747				67,721		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 USDL1BBBA3M			126,304	1,762,062		1,762,062	(988,881)				357,719		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 USDL1BBBA3M			57,013	693,615		693,615	(138,977)				133,673		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 USDL1BBBA3M			73,146	957,651		957,651	(382,996)				183,844		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 USDL1BBBA3M			115,767	1,697,412		1,697,412	(893,018)				321,254		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 USDL1BBBA3M			115,967	2,082,639		2,082,639	(1,340,326)				383,283		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 USDL1BBBA3M			6,822	8,030		8,030	4,060				42,038		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	1.0132 USD USDL1BBBA3M			(45,830)	(230,997)		(230,997)	(59,818)				208,090		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 USDL1BBBA3M			117,002	1,344,748		1,344,748	(938,582)				343,198		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 USDL1BBBA3M			101,671	1,463,032		1,463,032	(1,205,921)				351,408		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	08/11/2010	08/13/2020		12,900,000	2.7197 USD USDL1BBBA3M			71,900	682,035		682,035	(188,430)				187,956		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 USDL1BBBA3M			61,981	620,639		620,639	(342,655)				167,573		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	08/11/2010	08/13/2015		7,800,000	1.6337 USD USDL1BBBA3M			22,297	198,805		198,805	15,112				72,088		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	08/11/2010	08/13/2015		10,600,000	1.6337 USD USDL1BBBA3M			30,301	270,171		270,171	20,537				97,966		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 USDL1BBBA3M			30,256	272,038		272,038	18,641				94,423		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 USDL1BBBA3M			65,258	586,748		586,748	40,207				203,657		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 USDL1BBBA3M			151,564	1,464,026		1,464,026	(843,130)				412,698		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	08/12/2010	08/16/2012		23,400,000	0.7277 USD USDL1BBBA3M			14,245	18,427		18,427	6,473				72,439		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	08/12/2010	08/16/2013		11,400,000	1.0397 USD USDL1BBBA3M			15,832	79,808		79,808	19,110				67,376		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 USDL1BBBA3M			158,233	1,496,048		1,496,048	(415,276)				412,607		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	Deutsche Bank AG	08/12/2010	08/16/2030		25,600,000	3.3937 USD USDL1BBBA3M			186,208	2,013,648		2,013,648	(1,507,279)				552,694		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 USDL1BBBA3M			189,565	2,512,247		2,512,247	(2,270,715)				665,358		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 USDL1BBBA3M			15,803	21,194		21,194	9,902				89,183		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	USDL1BBBA3M 3.1953 USD			(316,974)	(2,306,420)		(2,306,420)	2,711,866				1,010,619		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	USDL1BBBA3M 3.3293 USD			(290,005)	(2,432,468)		(2,432,468)	3,651,112				1,094,832		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	08/20/2010	08/24/2020		23,500,000	2.5787 USD USDL1BBBA3M			121,644	975,563		975,563	(338,033)				343,016		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 USDL1BBBA3M			25,333	226,942		226,942	17,605				84,478		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 USDL1BBBA3M			96,195	624,691		624,691	(576,646)				287,591		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 USDL1BBBA3M			138,708	859,034		859,034	(1,216,257)				455,812		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 USDL1BBBA3M			126,249	820,531		820,531	(1,631,155)				493,843		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 USDL1BBBA3M			10,821	17,307		17,307	13,927				86,851		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 USDL1BBBA3M			27,439	238,654		238,654	21,354				97,593		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 USDL1BBBA3M			85,715	745,511		745,511	66,705				304,862		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 USDL1BBBA3M			184,551	946,023		946,023	(1,139,711)				571,670		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 USDL1BBBA3M			218,152	894,467		894,467	(2,890,190)				883,140		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 USDL1BBBA3M			30,322	271,787		271,787	(17,092)				92,542		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 USDL1BBBA3M			206,297	1,457,137		1,457,137	(592,597)				606,048		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	08/25/2010	08/27/2030		36,000,000	3.0538 USD USDL1BBBA3M			228,807	1,020,273		1,020,273	(2,062,158)				777,862		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 USDL1BBBA3M			70,883	303,044		303,044	(939,797)				287,319		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 USDL1BBBA3M			68,883	298,166		298,166	(623,508)				235,625		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	09/01/2010	09/03/2020		60,300,000	2.5408 USD USDL1BBA3M			304,813	2,308,377		2,308,377	(866,414)				881,598		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	3.3513 USD USDL1BBA3M			(234,720)	(2,124,990)		(2,124,990)	2,977,208				891,665		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	2.6273 USD USDL1BBA3M			(156,219)	(1,337,413)		(1,337,413)	434,401				434,502		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	09/02/2010	09/07/2030		38,100,000	3.2203 USD USDL1BBA3M			(256,885)	(2,016,223)		(2,016,223)	2,214,631				823,911		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	3.0473 USD USDL1BBA3M			(47,324)	(362,725)		(362,725)	279,631				138,463		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	09/02/2010	09/07/2012		8,100,000	0.6893 USD USDL1BBA3M			(3,361)	(6,446)		(6,446)	(4,890)				27,000		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	09/02/2010	09/07/2012		10,600,000	0.6893 USD USDL1BBA3M			(4,398)	(8,435)		(8,435)	(6,399)				35,333		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	2.6313 USD USDL1BBA3M			(101,709)	(875,196)		(875,196)	282,470				282,353		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	09/02/2010	09/07/2013		16,900,000	1.0033 USD USDL1BBA3M			(20,278)	(114,613)		(114,613)	(33,123)				102,043		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	09/02/2010	09/07/2015		8,500,000	1.6453 USD USDL1BBA3M			(23,842)	(217,154)		(217,154)	(15,640)				79,352		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	09/02/2010	09/07/2015		24,200,000	1.6453 USD USDL1BBA3M			(67,878)	(618,249)		(618,249)	(44,527)				225,921		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	09/02/2010	09/07/2030		14,100,000	3.2243 USD USDL1BBA3M			(95,209)	(754,518)		(754,518)	819,877				304,912		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	1.7403 USD USDL1BBA3M			(22,532)	(215,676)		(215,676)	(11,816)				70,240		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	1.7403 USD USDL1BBA3M			(97,037)	(928,843)		(928,843)	(50,889)				302,498		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	3.5053 USD USDL1BBA3M			(128,310)	(1,631,554)		(1,631,554)	1,579,558				464,856		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	0.7593 USD USDL1BBA3M			(5,021)	(11,246)		(11,246)	(4,532)				31,267		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	09/13/2010	09/15/2020		9,800,000	2.7623 USD USDL1BBA3M			(54,480)	(545,147)		(545,147)	147,276				143,557		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	09/13/2010	09/16/2013		20,400,000	1.0873 USD USDL1BBA3M			(27,983)	(165,985)		(165,985)	(36,489)				124,228		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	0.6752 USD USDL1BBA3M			(2,413)	(7,382)		(7,382)	(6,156)				28,422		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	2.7662 USD USDL1BBA3M			(63,501)	(642,218)		(642,218)	173,206				168,623		005

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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			(86,530)	(1,224,752)		(1,224,752)	1,056,873				309,053		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			(15,613)	(98,101)		(98,101)	(29,386)				87,407		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			(35,273)	(335,808)		(335,808)	(21,438)				117,344		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			(28,965)	(277,879)		(277,879)	(17,033)				96,729		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	USD LIBBBA3M 3.3977 USD			77,887	871,638		871,638	(650,793)				238,157		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	USD LIBBBA3M 0.6838 USD			9,734	31,607		31,607	24,958				115,346		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	USD LIBBBA3M 1.6858 USD			112,034	1,072,970		1,072,970	66,569				375,648		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	09/20/2010	09/22/2020		37,200,000	USD LIBBBA3M 2.7542 USD			(203,553)	(2,040,710)		(2,040,710)	561,337				545,547		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	USD LIBBBA3M 1.5238 USD			20,195	180,756		180,756	17,449				79,888		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			(35,407)	(284,521)		(284,521)	103,985				104,157		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			(79,262)	(597,850)		(597,850)	481,911				238,568		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	USD LIBBBA3M 3.3818 USD			57,571	574,717		574,717	(738,479)				220,411		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	09/22/2010	09/24/2012		10,600,000	USD LIBBBA3M 0.6082 USD			(921)	(6,346)		(6,346)	(10,072)				37,163		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	09/22/2010	09/24/2013		13,100,000	USD LIBBBA3M 0.8942 USD			(10,505)	(71,009)		(71,009)	(30,342)				80,369		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	09/22/2010	09/24/2030		14,800,000	USD LIBBBA3M 3.2372 USD			(98,559)	(820,557)		(820,557)	863,109				320,453		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			(354)	(4,545)		(4,545)	(7,732)				27,524		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	USD LIBBBA3M 2.5238 USD			36,393	272,769		272,769	(109,757)				110,149		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	USD LIBBBA3M 2.5238 USD			38,334	287,316		287,316	(115,611)				116,024		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	09/29/2010	10/01/2013		10,800,000	USD LIBBBA3M 0.8622 USD			(7,543)	(53,891)		(53,891)	(25,968)				66,685		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	USD LIBBBA3M 3.0327 USD			63,214	476,910		476,910	(387,609)				190,716		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	Citibank NA	10/04/2010	10/07/2030		17,800,000	3.2247 USD			117,788	951,718		951,718	(1,041,740)				385,781		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	2.4992 USD			(48,329)	(341,196)		(341,196)	147,994				147,125		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	10/07/2010	10/13/2025		10,000,000	2.9802 USD			(60,354)	(400,506)		(400,506)	374,868				185,293		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	0.7842 USD			(7,690)	(54,577)		(54,577)	(36,220)				88,086		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	1.4062 USD			(11,552)	(92,722)		(92,722)	(11,688)				52,057		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	10/07/2010	10/12/2012		8,500,000	0.5252 USD			.868	(1,885)		(1,885)	(10,200)				31,279		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	1.3742 USD			(21,690)	(164,679)		(164,679)	(22,846)				99,496		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	2.5162 USD			(49,207)	(353,897)		(353,897)	148,834				147,196		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	1.4052 USD			(41,753)	(319,363)		(319,363)	(39,325)				182,288		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	10/18/2010	10/21/2013		10,000,000	0.7802 USD			(6,121)	(37,654)		(37,654)	(25,597)				62,860		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			109,852	1,421,596		1,421,596	(1,349,773)				395,715		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	10/25/2010	10/29/2012		9,500,000	0.5262 USD			(53)	(1,211)		(1,211)	(11,845)				36,451		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	10/25/2010	10/27/2020		8,100,000	2.5772 USD			(41,578)	(322,868)		(322,868)	123,585				119,458		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	1.5533 USD			(43,442)	(363,828)		(363,828)	(27,022)				160,054		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			(653)	(2,046)		(2,046)	40,825				118,513		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			48,238	355,715		355,715	39,459				201,327		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	0.5023 USD			45	456		456	(11,474)				32,996		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			53,575	490,019		490,019	(152,416)				143,214		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			75,757	957,352		957,352	(609,416)				219,335		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			76,423	1,250,027		1,250,027	(899,674)				258,537		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 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			(2,684)	(4,069)		(4,069)	(26,287)				78,836		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			(1,106)	(1,677)		(1,677)	(10,832)				32,485		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			(17,551)	(87,141)		(87,141)	(71,848)				171,546		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			(24,557)	(166,184)		(166,184)	(21,783)				106,234		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	11/08/2010	11/10/2015		24,500,000	USD LIBBBA3M 1.3842 USD			(54,877)	(376,387)		(376,387)	(47,453)				234,481		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			(89,281)	(776,441)		(776,441)	255,607				240,927		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	11/10/2010	11/12/2015		12,500,000	USD LIBBBA3M 1.5522 USD			(33,186)	(266,471)		(266,471)	(19,235)				119,724		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	11/10/2010	11/12/2020		7,000,000	USD LIBBBA3M 2.8312 USD			(40,967)	(418,906)		(418,906)	112,355				103,499		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			(171,728)	(2,617,582)		(2,617,582)	1,318,190				467,210		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			(265,201)	(5,353,804)		(5,353,804)	2,982,455				837,914		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/15/2010	11/17/2020		37,700,000	USD LIBBBA3M 2.9792 USD			(235,062)	(2,702,947)		(2,702,947)	621,050				557,856		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	USD LIBBBA3M 3.5282 USD			(184,103)	(2,517,734)		(2,517,734)	963,250				449,992		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	USD LIBBBA3M 3.7642 USD			(76,237)	(1,242,173)		(1,242,173)	574,573				202,170		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	11/16/2010	11/19/2012		36,400,000	USD 0.7138 USD LIBBBA3M			20,719	47,668		47,668	34,315				146,419		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	USD 1.7428 USD LIBBBA3M			164,625	1,470,318		1,470,318	55,807				503,020		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	11/16/2010	11/18/2020		78,400,000	USD 3.0308 USD LIBBBA3M			498,758	5,944,855		5,944,855	(1,304,640)				1,160,288		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	11/16/2010	11/18/2025		46,100,000	USD 3.5708 USD LIBBBA3M			355,510	5,027,225		5,027,225	(1,843,703)				857,303		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	USD 0.6698 USD LIBBBA3M			12,885	29,642		29,642	30,661				115,848		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	USD 0.9758 USD LIBBBA3M			17,459	99,983		99,983	31,284				92,797		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	11/22/2010	11/24/2012		8,000,000	USD LIBBBA3M 0.6742 USD			(3,321)	(8,724)		(8,724)	(9,038)				32,524		005

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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	11/22/2010	11/25/2013		7,300,000	USD LIBBBA3M 0.9772 USD			(8,560)	(51,196)		(51,196)	(16,165)				47,278		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	11/22/2010	11/24/2015		14,300,000	USD LIBBBA3M 1.7232 USD			(43,438)	(390,093)		(390,093)	(15,797)				137,585		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	USD LIBBBA3M 2.9722 USD			(44,353)	(511,340)		(511,340)	118,715				106,658		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	USD LIBBBA3M 3.4837 USD			79,300	1,056,191		1,056,191	(425,035)				199,243		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	USD LIBBBA3M 3.8537 USD			168,392	3,290,894		3,290,894	(1,928,801)				544,787		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/29/2010	12/01/2020		16,600,000	USD LIBBBA3M 2.9807 USD			102,152	1,189,206		1,189,206	(274,951)				246,179		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/29/2010	12/02/2030		20,000,000	USD LIBBBA3M 3.6967 USD			158,875	2,470,583		2,470,583	(1,229,863)				435,252		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	USD LIBBBA3M 0.7467 USD			5,500	15,644		15,644	9,914				40,173		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	USD LIBBBA3M 0.7467 USD			13,666	38,869		38,869	24,633				99,812		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	USD LIBBBA3M 3.8427 USD			111,314	2,154,084		2,154,084	(1,277,881)				361,393		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	11/30/2010	12/02/2015		36,600,000	USD LIBBBA3M 1.7547 USD			112,985	1,037,486		1,037,486	37,128				353,195		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	USD LIBBBA3M 3.4797 USD			109,513	1,453,890		1,453,890	(587,749)				275,616		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/30/2010	12/02/2020		26,800,000	USD LIBBBA3M 2.9727 USD			164,339	1,902,341		1,902,341	(443,521)				397,508		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/30/2010	12/02/2030		14,600,000	USD LIBBBA3M 3.6877 USD			115,625	1,783,986		1,783,986	(896,999)				317,734		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	12/02/2010	12/07/2015		19,100,000	USD LIBBBA3M 1.9093 USD			(66,386)	(648,186)		(648,186)	(12,156)				184,661		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	USD LIBBBA3M 3.1363 USD			(173,395)	(2,231,492)		(2,231,492)	450,428				393,369		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	USD LIBBBA3M 3.9813 USD			(156,669)	(3,405,410)		(3,405,410)	1,752,190				488,220		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	12/02/2010	12/08/2025		19,200,000	USD LIBBBA3M 3.6233 USD			(149,006)	(2,212,845)		(2,212,845)	773,103				357,771		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	12/02/2010	12/06/2030		19,300,000	USD LIBBBA3M 3.8233 USD			(159,432)	(2,750,385)		(2,750,385)	1,200,119				420,141		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	USD LIBBBA3M 0.8732 USD			(16,813)	(54,363)		(54,363)	(16,648)				85,573		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 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	USD LIBBBA3M 2.2092 USD			(60,559)	(651,130)		(651,130)	1,452				140,603		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	USD LIBBBA3M 2.2092 USD			(101,489)	(1,091,204)		(1,091,204)	2,433				235,632		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	USD LIBBBA3M 3.4672 USD			(203,537)	(3,088,053)		(3,088,053)	497,134				413,186		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	USD LIBBBA3M 4.1762 USD			(160,964)	(4,013,639)		(4,013,639)	1,750,413				477,681		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	USD LIBBBA3M 3.9062 USD			(177,641)	(3,141,301)		(3,141,301)	871,478				393,450		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	12/13/2010	12/16/2013		17,400,000	USD LIBBBA3M 1.3082 USD			(33,477)	(224,655)		(224,655)	(26,490)				114,633		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	12/13/2010	12/16/2030		16,900,000	USD LIBBBA3M 4.0662 USD			(149,041)	(3,024,700)		(3,024,700)	1,074,028				368,165		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	USD LIBBBA3M 3.9983 USD			(248,922)	(4,619,235)		(4,619,235)	1,202,993				539,004		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	USD LIBBBA3M 4.2893 USD			(259,672)	(6,925,209)		(6,925,209)	2,781,221				750,257		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	12/15/2010	12/17/2020		34,800,000	USD LIBBBA3M 3.5273 USD			(258,763)	(4,036,166)		(4,036,166)	627,700				517,388		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	12/15/2010	12/17/2030		28,900,000	USD LIBBBA3M 4.1643 USD			(260,916)	(5,597,697)		(5,597,697)	1,851,383				629,631		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	12/15/2010	12/17/2015		18,600,000	USD LIBBBA3M 2.2273 USD			(77,854)	(848,036)		(848,036)	2,701				180,493		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 LIBBBA3M			298,501	6,074,417		6,074,417	(2,174,407)				745,426		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 LIBBBA3M			342,256	8,510,440		8,510,440	(3,763,149)				1,028,573		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	12/20/2010	12/22/2025		23,000,000	3.8957 USD LIBBBA3M			191,489	3,395,925		3,395,925	(950,980)				429,179		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	12/20/2010	12/22/2015		8,100,000	2.1537 USD LIBBBA3M			32,162	347,426		347,426	(93)				78,747		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	12/20/2010	12/22/2020		23,600,000	3.4317 USD LIBBBA3M			169,108	2,552,914		2,552,914	(422,106)				351,148		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	0.8273 USD LIBBBA3M			(25,006)	(94,502)		(94,502)	(38,711)				164,797		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			(99,894)	(843,906)		(843,906)	43,897				105,841		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			(54,872)	(463,554)		(463,554)	24,112				58,138		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	UBS AG	06/05/2009	06/09/2019		10,700,000	USD LIBBBA3M 4.2143 USD			(98,574)	(1,752,870)		(1,752,870)	137,797				144,494		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			(194,385)	(3,456,593)		(3,456,593)	271,731				284,937		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			(287,899)	(8,250,168)		(8,250,168)	2,819,467				761,576		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			(72,909)	(988,253)		(988,253)	43,818				90,738		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			(97,837)	(2,086,687)		(2,086,687)	360,706				174,093		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			(247,064)	(5,269,411)		(5,269,411)	910,874				439,628		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			(76,770)	(1,838,780)		(1,838,780)	456,926				160,788		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			(264,207)	(6,328,267)		(6,328,267)	1,572,537				553,363		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	USD LIBBBA3M 2.3678 USD			62,547	60,902		60,902	(55,978)				33,572		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	USD LIBBBA3M 3.2338 USD			71,313	620,586		620,586	(29,963)				80,448		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	06/19/2009	06/23/2024		10,700,000	USD LIBBBA3M 4.3098 USD			100,096	2,057,873		2,057,873	(386,176)				188,456		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	USD LIBBBA3M 4.3678 USD			147,247	3,378,689		3,378,689	(911,720)				324,026		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	USD LIBBBA3M 4.3788 USD			145,767	4,000,643		4,000,643	(1,471,878)				402,080		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	USD LIBBBA3M 3.6947 USD			161,018	2,664,273		2,664,273	(246,155)				280,704		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	USD LIBBBA3M 3.9807 USD			147,789	2,731,979		2,731,979	(611,218)				306,702		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	USD LIBBBA3M 4.0617 USD			185,227	3,730,969		3,730,969	(1,223,366)				445,521		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	USD LIBBBA3M 4.1067 USD			197,313	4,702,882		4,702,882	(2,098,335)				588,873		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	USD LIBBBA3M 1.9327 USD			265,004	308,183		308,183	(227,626)				205,285		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	USD LIBBBA3M 2.7687 USD			112,308	992,240		992,240	(35,263)				155,257		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	USD LIBBBA3M 2.7687 USD			568,681	5,024,278		5,024,278	(178,559)				786,155		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	07/07/2009	07/09/2019		27,200,000	3.6407 USD USDL1BBBA3M			208,674	3,392,811		3,392,811	(325,603)				369,404		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	3.9503 USD USDL1BBBA3M			(122,465)	(2,224,395)		(2,224,395)	511,012				255,842		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	4.0413 USD USDL1BBBA3M			(185,610)	(3,681,223)		(3,681,223)	1,230,902				447,933		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	4.1093 USD USDL1BBBA3M			(260,655)	(6,196,803)		(6,196,803)	2,768,529				775,876		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 USDL1BBBA3M			41,040	49,645		49,645	(33,959)				33,372		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 USDL1BBBA3M			51,353	449,474		449,474	(14,325)				73,908		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 USDL1BBBA3M			63,529	556,050		556,050	(17,722)				91,433		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 USDL1BBBA3M			89,257	1,386,656		1,386,656	(142,087)				164,516		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 USDL1BBBA3M			82,155	1,381,614		1,381,614	(352,422)				178,326		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 USDL1BBBA3M			101,418	1,834,152		1,834,152	(689,469)				253,391		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	07/13/2009	07/15/2039		12,500,000	3.9708 USD USDL1BBBA3M			107,083	2,293,933		2,293,933	(1,157,723)				328,860		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	3.5023 USD USDL1BBBA3M			(406,005)	(6,320,062)		(6,320,062)	645,620				746,440		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	2.1262 USD USDL1BBBA3M			(148,763)	(187,279)		(187,279)	125,664				104,025		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	3.4912 USD USDL1BBBA3M			(68,087)	(913,695)		(913,695)	41,903				96,155		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	2.9972 USD USDL1BBBA3M			(216,419)	(1,903,311)		(1,903,311)	81,168				268,400		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	2.9972 USD USDL1BBBA3M			(191,140)	(1,680,987)		(1,680,987)	71,687				237,048		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	3.8802 USD USDL1BBBA3M			(213,519)	(3,602,620)		(3,602,620)	326,064				347,098		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	4.1682 USD USDL1BBBA3M			(201,871)	(3,930,308)		(3,930,308)	803,215				392,226		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	4.2692 USD USDL1BBBA3M			(216,822)	(4,738,483)		(4,738,483)	1,365,742				486,071		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	4.3482 USD USDL1BBBA3M			(221,404)	(5,934,193)		(5,934,193)	2,234,979				610,548		005

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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	USD LIBBBA3M 2.1363 USD			(90,976)	(121,105)		(121,105)	74,461				64,952		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	USD LIBBBA3M 3.0373 USD			(130,324)	(1,151,470)		(1,151,470)	48,259				159,037		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	USD LIBBBA3M 3.0373 USD			(107,030)	(945,651)		(945,651)	39,633				130,610		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	USD LIBBBA3M 3.9393 USD			(113,726)	(1,936,085)		(1,936,085)	171,019				181,307		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	USD LIBBBA3M 4.2743 USD			(117,355)	(2,360,928)		(2,360,928)	455,450				221,045		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	USD LIBBBA3M 4.3743 USD			(114,697)	(2,612,161)		(2,612,161)	705,519				249,479		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	USD LIBBBA3M 4.4383 USD			(116,601)	(3,255,369)		(3,255,369)	1,155,762				313,294		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	USD 2.1687 USD LIBBBA3M			227,665	303,059		303,059	(187,079)				159,349		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	USD 4.2817 USD LIBBBA3M			324,537	6,544,024		6,544,024	(1,257,817)				610,083		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	USD 3.9927 USD LIBBBA3M			338,690	5,822,364		5,822,364	(506,205)				531,651		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	08/12/2012		15,200,000	USD LIBBBA3M 2.4022 USD			(72,727)	(104,587)		(104,587)	59,547				46,368		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			(121,185)	(1,075,237)		(1,075,237)	51,184				134,780		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			(123,971)	(1,099,955)		(1,099,955)	52,361				137,878		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			(117,756)	(1,607,386)		(1,607,386)	76,713				150,500		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			(113,310)	(1,990,663)		(1,990,663)	168,310				168,113		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			(99,760)	(2,087,341)		(2,087,341)	376,212				178,881		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	USD 2.8128 USD LIBBBA3M			29,025	256,688		256,688	(9,002)				38,886		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			(72,278)	(1,161,166)		(1,161,166)	114,052				123,169		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			(53,670)	(974,861)		(974,861)	219,625				108,121		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			(92,141)	(1,846,193)		(1,846,193)	595,555				214,193		005

STATEMENT AS OF MARCH 31, 2012 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	08/17/2009	08/19/2039		5,500,000	USD LIBBBA3M 4.1822 USD			(50,756)	(1,232,562)		(1,232,562)	522,330				144,952		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			(25,251)	(38,281)		(38,281)	19,150				20,652		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	USD LIBBBA3M 3.5818 USD			63,557	1,000,113		1,000,113	(103,541)				113,905		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	USD LIBBBA3M 3.9128 USD			61,940	1,088,828		1,088,828	(261,174)				129,605		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	USD LIBBBA3M 4.0178 USD			116,341	2,245,427		2,245,427	(771,965)				279,621		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	USD LIBBBA3M 4.0948 USD			115,325	2,676,570		2,676,570	(1,214,806)				340,234		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			(382,436)	(6,002,892)		(6,002,892)	625,601				687,672		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			(117,823)	(2,045,723)		(2,045,723)	500,059				248,585		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			(25,989)	(50,057)		(50,057)	17,365				27,406		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			(117,230)	(1,088,853)		(1,088,853)	29,047				173,829		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	09/14/2009	09/16/2016		7,800,000	USD LIBBBA3M 3.1582 USD			(50,923)	(676,449)		(676,449)	31,297				82,986		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			(27,147)	(55,012)		(55,012)	19,057				26,146		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			(64,406)	(608,554)		(608,554)	19,387				89,582		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			(103,733)	(980,149)		(980,149)	31,226				144,283		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			(66,445)	(1,092,213)		(1,092,213)	109,952				117,057		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			(71,003)	(1,307,373)		(1,307,373)	300,612				147,667		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	USD LIBBBA3M 1.9708 USD			163,089	331,566		331,566	(113,191)				162,565		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	USD LIBBBA3M 2.7868 USD			266,824	2,523,684		2,523,684	(75,569)				381,529		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	USD LIBBBA3M 2.7868 USD			238,533	2,256,100		2,256,100	(67,556)				341,076		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	USD LIBBBA3M 3.2658 USD			219,205	2,978,250		2,978,250	(139,964)				346,519		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	Citibank NA	09/21/2009	09/23/2019		69,800,000	3.6428 USD USDL1BBBA3M			536,572	8,725,257		8,725,257	(893,536)				961,423		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 USDL1BBBA3M			259,408	4,702,734		4,702,734	(1,107,530)				546,251		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 USDL1BBBA3M			54,386	115,833		115,833	(36,609)				58,820		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 USDL1BBBA3M			54,953	526,599		526,599	(13,390)				83,607		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 USDL1BBBA3M			73,739	1,083,864		1,083,864	(133,731)				150,493		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 USDL1BBBA3M			93,266	1,426,397		1,426,397	(434,515)				219,168		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 USDL1BBBA3M			98,063	1,575,359		1,575,359	(713,448)				263,482		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 USDL1BBBA3M			104,326	1,933,104		1,933,104	(1,190,056)				343,435		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	USDL1BBBA3M 1.9623 USD			(67,992)	(154,832)		(154,832)	44,609				71,513		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	USDL1BBBA3M 2.7473 USD			(124,673)	(1,184,720)		(1,184,720)	34,879				181,207		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	USDL1BBBA3M 2.7473 USD			(105,280)	(1,000,430)		(1,000,430)	29,453				153,019		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	USDL1BBBA3M 3.5873 USD			(160,462)	(2,541,325)		(2,541,325)	276,538				290,732		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	USDL1BBBA3M 3.9383 USD			(118,408)	(2,113,845)		(2,113,845)	508,082				248,084		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	USDL1BBBA3M 4.0563 USD			(117,220)	(2,323,249)		(2,323,249)	783,248				280,673		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	USDL1BBBA3M 4.1433 USD			(118,307)	(2,845,099)		(2,845,099)	1,246,298				346,335		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 USDL1BBBA3M			29,099	469,685		469,685	(49,730)				51,280		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 USDL1BBBA3M			45,420	836,638		836,638	(191,783)				92,869		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 USDL1BBBA3M			73,119	1,506,286		1,506,286	(480,664)				171,016		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 USDL1BBBA3M			72,069	1,809,363		1,809,363	(748,210)				206,276		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 USDL1BBBA3M			79,356	748,328		748,328	(20,462)				116,838		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	Credit Suisse First Boston International	11/02/2009	11/04/2019		16,800,000	3.6108 USD USDL1BBBA3M			130,759	2,058,773		2,058,773	(225,718)				233,175		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 USDL1BBBA3M			182,349	3,265,866		3,265,866	(774,297)				375,374		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 USDL1BBBA3M			243,447	4,865,457		4,865,457	(1,606,021)				572,522		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 USDL1BBBA3M			246,514	5,991,778		5,991,778	(2,562,814)				709,026		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 USDL1BBBA3M			148,599	349,055		349,055	(88,206)				167,308		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 USDL1BBBA3M			187,367	1,766,887		1,766,887	(48,312)				275,868		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	1.8172 USD USDL1BBBA3M			(57,809)	(140,008)		(140,008)	31,972				68,627		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	2.6772 USD USDL1BBBA3M			(91,936)	(866,786)		(866,786)	22,647				136,742		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	2.6772 USD USDL1BBBA3M			(91,389)	(861,626)		(861,626)	22,513				135,928		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	3.6742 USD USDL1BBBA3M			(141,775)	(2,264,028)		(2,264,028)	242,427				247,321		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	4.0692 USD USDL1BBBA3M			(121,752)	(2,264,775)		(2,264,775)	506,128				243,258		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	4.2042 USD USDL1BBBA3M			(126,342)	(2,664,406)		(2,664,406)	813,776				287,451		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	4.3012 USD USDL1BBBA3M			(122,014)	(3,170,376)		(3,170,376)	1,239,493				338,740		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 USDL1BBBA3M			64,553	980,923		980,923	(115,283)				121,186		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 USDL1BBBA3M			68,889	1,203,837		1,203,837	(298,167)				145,101		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 USDL1BBBA3M			115,034	2,285,641		2,285,641	(764,966)				272,953		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 USDL1BBBA3M			113,066	2,767,108		2,767,108	(1,177,690)				325,734		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	1.6403 USD USDL1BBBA3M			(19,571)	(50,921)		(50,921)	8,713				28,052		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 USDL1BBBA3M			80,451	769,060		769,060	(14,801)				130,430		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 USDL1BBBA3M			88,594	1,311,313		1,311,313	(162,082)				173,002		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	Deutsche Bank AG	12/01/2009	12/03/2024		12,600,000	3.8237 USD USDLIBBBA3M			104,104	1,755,263		1,755,263	(461,116)				225,933		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/01/2009	12/03/2029		17,100,000	3.9917 USD USDLIBBBA3M			148,466	2,832,297		2,832,297	(1,007,942)				362,073		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			150,733	3,537,965		3,537,965	(1,596,947)				445,103		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			(112,983)	(1,805,246)		(1,805,246)	199,916				203,878		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			(99,311)	(1,850,451)		(1,850,451)	421,952				202,732		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			(107,983)	(2,287,488)		(2,287,488)	707,401				249,949		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			(107,448)	(2,770,401)		(2,770,401)	1,110,782				304,759		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			(44,496)	(441,453)		(441,453)	8,794				71,271		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			(46,566)	(461,986)		(461,986)	9,203				74,586		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	12/15/2019		10,600,000	USDLIBBBA3M 3.6562 USD			(82,616)	(1,337,684)		(1,337,684)	146,900				148,205		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			(45,296)	(863,476)		(863,476)	191,684				91,568		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			41,867	685,801		685,801	(75,405)				75,595		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			44,896	861,138		861,138	(192,043)				91,637		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			41,054	891,016		891,016	(271,115)				95,423		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			41,931	1,109,781		1,109,781	(436,471)				119,336		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			(95,874)	(994,559)		(994,559)	27,409				136,443		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			(112,931)	(1,171,505)		(1,171,505)	32,286				160,718		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	12/30/2009	01/04/2020		5,000,000	USDLIBBBA3M 3.9353 USD			(41,934)	(733,870)		(733,870)	73,455				70,156		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/30/2009	01/04/2020		26,200,000	USDLIBBBA3M 3.9353 USD			(219,735)	(3,845,480)		(3,845,480)	384,903				367,618		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/30/2009	01/04/2025		21,200,000	USDLIBBBA3M 4.3323 USD			(198,842)	(4,165,199)		(4,165,199)	817,166				381,453		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

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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	12/30/2009	01/04/2030		22,500,000	USD LIBBBA3M 4.4423 USD			(217,223)	(5,196,273)		(5,196,273)	1,382,005				477,592		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	USD LIBBBA3M 4.5033 USD			(60,802)	(1,782,621)		(1,782,621)	614,495				164,524		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	USD LIBBBA3M 4.5033 USD			(209,866)	(6,152,918)		(6,152,918)	2,121,000				567,873		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	USD LIBBBA3M 2.0273 USD			(62,933)	(203,636)		(203,636)	31,678				76,590		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	USD LIBBBA3M 2.8538 USD			88,447	912,416		912,416	(25,162)				129,939		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	USD LIBBBA3M 2.8538 USD			205,426	2,119,160		2,119,160	(58,441)				301,795		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	USD LIBBBA3M 3.8778 USD			61,997	1,068,485		1,068,485	(110,477)				105,290		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	USD LIBBBA3M 3.8778 USD			260,387	4,487,636		4,487,636	(464,003)				442,217		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	USD LIBBBA3M 4.2798 USD			153,903	3,162,185		3,162,185	(640,000)				298,781		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	USD LIBBBA3M 4.3988 USD			55,499	1,302,753		1,302,753	(356,150)				123,141		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	USD LIBBBA3M 4.3988 USD			78,464	1,841,823		1,841,823	(503,522)				174,096		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	USD LIBBBA3M 3.4148 USD			93,125	1,331,877		1,331,877	(69,405)				144,125		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	USD LIBBBA3M 2.8502 USD			(49,833)	(513,213)		(513,213)	14,047				73,150		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	USD LIBBBA3M 2.8502 USD			(49,833)	(513,213)		(513,213)	14,047				73,150		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	01/13/2020		4,500,000	USD LIBBBA3M 3.9162 USD			(37,768)	(654,022)		(654,022)	66,951				63,241		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			(49,002)	(1,181,543)		(1,181,543)	309,347				106,205		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			(50,190)	(1,506,290)		(1,506,290)	500,178				132,740		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			(51,173)	(168,464)		(168,464)	23,936				68,871		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	USD LIBBBA3M 2.6608 USD			89,097	904,265		904,265	(20,117)				141,307		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	USD LIBBBA3M 3.7118 USD			174,381	2,853,707		2,853,707	(319,142)				308,474		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	Goldman Sachs International Ltd	01/22/2010	01/26/2025		20,100,000	4.1448 USD USDL1BBBA3M			181,807	3,525,484		3,525,484	(771,639)				362,513		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 USDL1BBBA3M			270,501	6,028,786		6,028,786	(1,755,792)				610,227		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 USDL1BBBA3M			262,264	7,240,461		7,240,461	(2,668,127)				719,909		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 USDL1BBBA3M			48,683	162,920		162,920	(18,245)				74,066		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	USD11BBBA3M 1.3913 USD			(22,345)	(160,431)		(160,431)	(14,318)				73,063		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 USDL1BBBA3M			51,695	797,101		797,101	(130,104)				105,907		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 USDL1BBBA3M			67,928	1,249,216		1,249,216	(335,080)				149,518		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	01/05/2011	01/07/2016		7,300,000	USD11BBBA3M 2.2803 USD			(31,189)	(347,374)		(347,374)	3,378				71,385		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	USD11BBBA3M 0.9053 USD			(5,762)	(21,982)		(21,982)	(5,790)				30,535		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	USD11BBBA3M 0.9053 USD			(6,847)	(26,124)		(26,124)	(6,881)				36,288		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 USDL1BBBA3M			135,916	3,606,505		3,606,505	(1,472,008)				397,115		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	01/05/2011	01/07/2031		17,600,000	4.1457 USD USDL1BBBA3M			157,274	3,361,360		3,361,360	(1,131,984)				384,031		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	USD11BBBA3M 2.1543 USD			(183,326)	(1,949,956)		(1,949,956)	12,592				446,709		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	01/14/2011	01/19/2026		47,100,000	3.8717 USD USDL1BBBA3M			391,996	6,816,246		6,816,246	(1,963,592)				881,335		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	01/14/2011	01/20/2031		31,800,000	4.0647 USD USDL1BBBA3M			280,003	5,689,893		5,689,893	(2,036,207)				694,533		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	01/14/2011	01/18/2041		34,200,000	USD11BBBA3M 4.2103 USD			(313,584)	(7,992,209)		(7,992,209)	3,406,246				924,385		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	USD11BBBA3M 4.0643 USD			(220,984)	(4,489,571)		(4,489,571)	1,607,142				548,200		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	01/14/2011	01/18/2013		31,600,000	0.8097 USD USDL1BBBA3M			21,097	78,439		78,439	35,249				142,541		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	01/14/2011	01/18/2013		26,600,000	0.8097 USD USDL1BBBA3M			17,759	66,028		66,028	29,672				119,987		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	01/14/2011	01/20/2014		73,900,000	USD11BBBA3M 1.2753 USD			(135,358)	(947,290)		(947,290)	(117,523)				500,305		005

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Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	01/14/2011	01/18/2021		26,100,000	USD LIBBBA3M 3.3933 USD			(186,005)	(2,735,333)		(2,735,333)	476,965				389,987		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	01/14/2011	01/19/2026		24,600,000	USD LIBBBA3M 3.8783 USD			(205,143)	(3,579,455)		(3,579,455)	1,026,131				460,315		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	USD LIBBBA3M 3.3983 USD			(114,940)	(1,693,917)		(1,693,917)	294,414				240,566		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	01/14/2011	01/18/2013		14,400,000	USD LIBBBA3M 0.8053 USD			(9,456)	(35,241)		(35,241)	(16,219)				64,955		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	01/14/2011	01/18/2013		35,100,000	USD LIBBBA3M 0.8053 USD			(23,048)	(85,900)		(85,900)	(39,535)				158,329		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	01/14/2011	01/19/2026		8,900,000	USD LIBBBA3M 3.8973 USD			(74,641)	(1,315,188)		(1,315,188)	371,826				166,537		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	USD LIBBBA3M 2.1543 USD			(77,762)	(827,124)		(827,124)	5,341				189,483		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	USD LIBBBA3M 3.4793 USD			(104,077)	(1,575,957)		(1,575,957)	262,596				210,944		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	01/24/2011	01/26/2026		7,500,000	USD LIBBBA3M 3.9643 USD			(64,454)	(1,167,924)		(1,167,924)	315,867				140,437		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	01/24/2011	01/26/2016		12,800,000	USD LIBBBA3M 2.2383 USD			(54,770)	(588,226)		(588,226)	7,098				126,029		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 USD LIBBBA3M			26,385	89,866		89,866	35,849				151,375		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 USD LIBBBA3M			105,535	1,601,527		1,601,527	(263,889)				212,506		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	01/26/2011	01/28/2026		13,400,000	3.9817 USD USD LIBBBA3M			116,038	2,115,918		2,115,918	(564,001)				250,964		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd	01/26/2011	01/28/2016		22,300,000	2.2377 USD USD LIBBBA3M			95,880	1,025,320		1,025,320	(11,505)				219,724		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	01/26/2011	01/28/2031		13,000,000	4.1657 USD USD LIBBBA3M			118,554	2,524,657		2,524,657	(839,349)				284,094		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	01/26/2011	01/28/2041		28,100,000	4.2937 USD USD LIBBBA3M			265,251	7,033,991		7,033,991	(2,823,121)				759,870		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	USD LIBBBA3M 2.3963 USD			(76,051)	(830,142)		(830,142)	15,728				158,268		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	02/03/2011	02/07/2013		17,400,000	USD LIBBBA3M 0.9103 USD			(18,064)	(58,651)		(58,651)	(16,800)				81,122		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	USD LIBBBA3M 4.1343 USD			(108,268)	(2,094,005)		(2,094,005)	509,787				223,136		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	02/03/2011	02/08/2021		15,100,000	USD LIBBBA3M 3.6553 USD			(119,300)	(1,904,423)		(1,904,423)	290,162				226,360		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	Morgan Stanley Capital Services	02/03/2011	02/07/2031		8,300,000	USD LIBBBA3M 4.3083 USD			(79,125)	(1,788,737)		(1,788,737)	543,777				181,515		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	USD LIBBBA3M 2.5313 USD			(38,752)	(433,234)		(433,234)	10,101				75,204		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	USD LIBBBA3M 3.2033 USD			(61,011)	(866,320)		(866,320)	50,818				109,741		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	USD LIBBBA3M 3.7813 USD			(71,549)	(1,187,570)		(1,187,570)	170,218				130,440		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	USD LIBBBA3M 4.5073 USD			(79,308)	(2,310,589)		(2,310,589)	813,126				213,771		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	USD LIBBBA3M 3.7507 USD			169,647	2,786,509		2,786,509	(406,049)				311,904		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	USD LIBBBA3M 2.5267 USD			167,153	1,864,775		1,864,775	(43,171)				324,680		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	USD LIBBBA3M 4.1957 USD			197,422	3,904,358		3,904,358	(918,201)				399,434		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	USD LIBBBA3M 4.3497 USD			251,960	5,787,634		5,787,634	(1,717,833)				570,912		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	USD LIBBBA3M 2.5283 USD			(58,651)	(654,507)		(654,507)	15,179				113,836		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	02/08/2011	02/10/2021		9,400,000	USD LIBBBA3M 3.7423 USD			(76,470)	(1,252,772)		(1,252,772)	183,312				140,956		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	02/08/2011	02/10/2026		16,500,000	USD LIBBBA3M 4.1923 USD			(152,792)	(3,017,787)		(3,017,787)	711,088				309,421		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	02/08/2011	02/11/2041		10,300,000	USD LIBBBA3M 4.4613 USD			(102,306)	(2,918,604)		(2,918,604)	1,055,365				278,714		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	02/08/2011	02/10/2031		14,100,000	USD LIBBBA3M 4.3493 USD			(136,102)	(3,125,804)		(3,125,804)	927,995				308,424		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			(141,501)	(475,241)		(475,241)	(71,296)				475,073		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			(896,551)	(10,070,753)		(10,070,753)	248,181				1,706,209		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			(216,695)	(1,491,250)		(1,491,250)	(58,541)				525,013		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			(260,670)	(875,256)		(875,256)	(133,413)				879,835		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd	02/14/2011	02/16/2018		40,100,000	USD LIBBBA3M 3.2032 USD			(272,580)	(3,863,212)		(3,863,212)	225,614				489,757		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	02/14/2011	02/19/2013		31,200,000	USD LIBBBA3M 1.0468 USD			43,883	147,341		147,341	22,506				148,223		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	Bank of America Corp	02/14/2011	02/16/2026		100,000,000	USD LIBBBA3M 4.1762 USD			(923,001)	(18,106,089)		(18,106,089)	4,308,860				1,876,388		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			(923,001)	(18,106,089)		(18,106,089)	4,308,860				1,876,388		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			(925,501)	(18,225,939)		(18,225,939)	4,312,332				1,876,388		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			(927,001)	(18,297,849)		(18,297,849)	4,314,415				1,876,388		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd	02/14/2011	02/16/2026		49,700,000	USD LIBBBA3M 4.1792 USD			(459,104)	(9,016,596)		(9,016,596)	2,142,021				932,565		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	02/14/2011	02/16/2026		100,000,000	USD LIBBBA3M 4.1832 USD			(924,751)	(18,189,984)		(18,189,984)	4,311,290				1,876,388		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			(106,318)	(2,090,470)		(2,090,470)	495,758				215,827		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			(618,183)	(16,087,529)		(16,087,529)	3,815,185				1,660,931		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			(722,626)	(16,511,806)		(16,511,806)	4,935,993				1,641,384		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	02/14/2011	02/17/2031		75,000,000	USD LIBBBA3M 4.3412 USD			(723,188)	(16,545,704)		(16,545,704)	4,937,188				1,641,384		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			(723,563)	(16,568,303)		(16,568,303)	4,937,984				1,641,384		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			(314,916)	(7,226,247)		(7,226,247)	2,147,242				713,507		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	02/14/2011	02/18/2031		2,900,000	USD LIBBBA3M 4.3482 USD			(28,014)	(642,826)		(642,826)	191,012				63,471		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	02/14/2011	02/18/2031		72,100,000	USD LIBBBA3M 4.3482 USD			(696,486)	(15,981,975)		(15,981,975)	4,748,963				1,578,031		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	02/14/2011	02/18/2041		44,500,000	USD LIBBBA3M 4.4522 USD			(441,440)	(12,535,461)		(12,535,461)	4,556,957				1,204,552		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			(813,751)	(13,307,988)		(13,307,988)	1,954,927				1,500,926		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			(377,929)	(6,172,841)		(6,172,841)	908,591				697,930		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			(813,001)	(13,283,192)		(13,283,192)	1,954,201				1,500,926		005
Pay Fixed USD Receive Floating USD Interest Rate Annuity Benefit	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	02/18/2011	02/24/2014		14,700,000	USD LIBBBA3M 1.5402 USD			(38,393)	(267,055)		(267,055)	(14,842)				102,124		005
Pay Fixed USD Receive Floating USD Interest Rate Annuity Benefit	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	02/18/2011	02/22/2016		8,600,000	USD LIBBBA3M 2.4882 USD			(42,843)	(477,484)		(477,484)	10,825				85,491		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	Barclays Bank PLC	02/18/2011	02/22/2016		10,700,000	USD LIBBBA3M 2.4882 USD			(53,305)	(594,079)		(594,079)	13,468				106,367		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	02/18/2011	02/22/2013		17,000,000	USD LIBBBA3M 0.9622 USD			(19,835)	(68,214)		(68,214)	(16,450)				81,134		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	02/18/2011	02/22/2013		8,700,000	USD LIBBBA3M 0.9622 USD			(10,151)	(34,909)		(34,909)	(8,418)				41,522		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	02/18/2011	02/24/2031		14,300,000	USD LIBBBA3M 4.3228 USD			136,826	3,116,060		3,116,060	(940,393)				313,116		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	02/18/2011	02/22/2041		14,100,000	USD LIBBBA3M 4.4468 USD			139,283	3,957,313		3,957,313	(1,442,945)				381,739		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	02/23/2011	02/25/2013		13,500,000	USD LIBBBA3M 0.9028 USD			13,315	47,481		47,481	15,478				64,724		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	02/23/2011	02/25/2026		23,500,000	USD LIBBBA3M 4.0218 USD			206,420	3,819,694		3,819,694	(1,002,132)				441,342		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	02/23/2011	02/25/2031		20,800,000	USD LIBBBA3M 4.2028 USD			192,116	4,155,393		4,155,393	(1,355,575)				455,474		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	02/23/2011	02/25/2016		8,400,000	USD LIBBBA3M 2.3498 USD			38,672	422,061		422,061	(8,047)				83,591		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	02/23/2011	02/25/2021		22,500,000	USD LIBBBA3M 3.5518 USD			171,199	2,644,472		2,644,472	(432,891)				338,176		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	02/23/2011	02/25/2041		18,500,000	USD LIBBBA3M 4.3368 USD			177,069	4,788,700		4,788,700	(1,873,197)				500,935		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	JPMorgan Chase & Co	02/23/2011	02/25/2014		9,000,000	USD LIBBBA3M 1.4358 USD			20,869	145,949		145,949	11,487				62,570		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	03/02/2011	03/04/2026		11,500,000	USD LIBBBA3M 4.0367 USD			101,139	1,892,880		1,892,880	(491,042)				216,125		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	03/02/2011	03/04/2013		13,900,000	USD LIBBBA3M 0.8753 USD			(12,388)	(47,219)		(47,219)	(17,991)				67,343		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	USD LIBBBA3M 3.5807 USD			84,202	1,321,789		1,321,789	(212,654)				165,508		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	03/02/2011	03/04/2031		18,300,000	USD LIBBBA3M 4.2057 USD			168,675	3,669,412		3,669,412	(1,192,978)				400,933		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	03/02/2011	03/04/2041		17,200,000	USD LIBBBA3M 4.3297 USD			163,868	4,432,761		4,432,761	(1,740,056)				465,888		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	USD LIBBBA3M 4.2683 USD			(482,163)	(10,816,750)		(10,816,750)	3,374,884				1,128,553		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	03/03/2011	03/08/2021		40,200,000	USD LIBBBA3M 3.6583 USD			(315,063)	(5,091,388)		(5,091,388)	785,767				605,229		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	03/03/2011	03/09/2026		37,800,000	USD LIBBBA3M 4.0953 USD			(337,550)	(6,490,446)		(6,490,446)	1,623,036				710,742		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 Services	03/03/2011	03/07/2041		49,600,000	USD LIBBBA3M 4.3903 USD			(479,502)	(13,382,472)		(13,382,472)	5,049,135				1,343,683		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	USD LIBBBA3M 4.0853 USD			(129,795)	(2,489,817)		(2,489,817)	625,982				274,519		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	USD LIBBBA3M 4.2513 USD			(121,896)	(2,718,627)		(2,718,627)	857,388				287,131		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	USD LIBBBA3M 4.3823 USD			(116,554)	(3,246,342)		(3,246,342)	1,230,852				327,856		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	USD LIBBBA3M 2.3983 USD			(71,958)	(806,069)		(806,069)	16,474				153,947		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	USD LIBBBA3M 3.6203 USD			(146,824)	(2,346,918)		(2,346,918)	369,430				286,097		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 USD LIBBBA3M			107,599	1,650,729		1,650,729	(279,463)				218,538		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 USD LIBBBA3M			133,702	3,583,886		3,583,886	(1,433,205)				384,811		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	03/15/2011	03/17/2013		16,400,000	0.7708 USD USD LIBBBA3M			8,929	43,300		43,300	27,549				80,969		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	03/15/2011	03/17/2014		13,400,000	1.2578 USD USD LIBBBA3M			23,610	178,417		178,417	24,334				94,489		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	03/15/2011	03/17/2021		32,800,000	3.4108 USD USD LIBBBA3M			234,339	3,480,558		3,480,558	(624,973)				494,499		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 USD LIBBBA3M			269,944	4,825,957		4,825,957	(1,360,344)				604,041		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	03/15/2011	03/17/2031		37,400,000	4.1078 USD USD LIBBBA3M			332,373	6,955,425		6,955,425	(2,422,015)				820,163		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	03/15/2011	03/17/2041		35,800,000	4.2538 USD USD LIBBBA3M			331,310	8,703,977		8,703,977	(3,596,098)				970,294		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	03/15/2011	03/18/2013		8,800,000	USD LIBBBA3M 0.7972 USD			(5,372)	(25,466)		(25,466)	(14,210)				43,508		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	03/15/2011	03/17/2016		12,300,000	2.1548 USD USD LIBBBA3M			49,237	528,541		528,541	(6,911)				123,299		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	03/15/2011	03/17/2016		16,200,000	2.1548 USD USD LIBBBA3M			64,848	696,128		696,128	(9,102)				162,393		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	03/21/2011	03/25/2013		13,800,000	USD LIBBBA3M 0.8432 USD			(9,498)	(47,008)		(47,008)	(21,509)				68,904		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 USD LIBBBA3M			159,119	4,131,579		4,131,579	(1,743,364)				471,774		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	USD LIBBBA3M 2.2482 USD			(122,663)	(1,361,704)		(1,361,704)	23,387				293,315		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	03/21/2011	03/23/2021		14,800,000	3.4448 USD USDLIBBBA3M			106,446	1,612,258		1,612,258	(284,362)				223,332		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			118,190	2,126,931		2,126,931	(598,535)				265,482		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			162,330	3,392,550		3,392,550	(1,191,708)				403,707		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	4.0273 USD USDLIBBBA3M			(110,210)	(2,097,296)		(2,097,296)	548,864				241,170		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	03/28/2011	04/01/2013		10,800,000	0.9713 USD USDLIBBBA3M			(10,477)	(51,165)		(51,165)	(13,788)				54,448		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	03/28/2011	03/30/2016		22,200,000	2.4293 USD USDLIBBBA3M			(102,456)	(1,195,682)		(1,195,682)	27,625				223,536		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	03/28/2011	03/30/2021		17,500,000	3.5843 USD USDLIBBBA3M			(131,296)	(2,112,366)		(2,112,366)	343,612				264,357		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			50,401	246,083		246,083	66,208				261,654		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	3.5723 USD USDLIBBBA3M			(197,277)	(3,160,143)		(3,160,143)	517,594				398,801		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	4.0163 USD USDLIBBBA3M			(296,101)	(5,607,063)		(5,607,063)	1,478,031				650,030		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	03/28/2011	03/31/2031		55,400,000	4.1773 USD USDLIBBBA3M			(497,776)	(10,897,113)		(10,897,113)	3,614,674				1,216,121		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	4.2933 USD USDLIBBBA3M			(505,494)	(13,684,669)		(13,684,669)	5,499,847				1,478,032		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	03/28/2011	03/30/2016		44,400,000	2.4167 USD USDLIBBBA3M			203,513	2,369,370		2,369,370	(53,955)				447,073		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	1.4923 USD USDLIBBBA3M			(17,323)	(138,690)		(138,690)	(10,271)				54,260		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	4.2543 USD USDLIBBBA3M			(157,052)	(4,158,702)		(4,158,702)	1,718,996				463,859		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	03/31/2011	04/04/2016		8,300,000	2.3833 USD USDLIBBBA3M			(37,407)	(431,663)		(431,663)	9,458				83,717		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	03/31/2011	04/04/2016		6,600,000	2.3833 USD USDLIBBBA3M			(29,745)	(343,250)		(343,250)	7,521				66,570		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	03/31/2011	04/05/2021		13,500,000	3.5173 USD USDLIBBBA3M			(99,115)	(1,551,786)		(1,551,786)	263,922				204,119		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	04/04/2011	04/08/2013		9,800,000	0.949 USD USDLIBBBA3M			(9,095)	(45,001)		(45,001)	(12,641)				49,877		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	04/04/2011	04/07/2031		33,600,000	4.135 USD USDLIBBBA3M			(298,807)	(6,389,604)		(6,389,604)	2,192,322				737,947		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	Deutsche Bank AG	04/04/2011	04/06/2021		12,500,000	USD LIBBBA3M 3.52 USD			(91,945)	(1,438,405)		(1,438,405)	246,648				189,027		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			90,987	2,406,428		2,406,428	(997,187)				268,575		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			(59,516)	(671,698)		(671,698)	17,062				132,627		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			79,739	1,491,877		1,491,877	(396,844)				173,612		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			113,767	3,073,925		3,073,925	(1,226,058)				328,398		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			135,512	2,949,434		2,949,434	(977,105)				327,433		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	04/13/2011	04/15/2013		68,700,000	0.8948 USD USD LIBBBA3M			59,579	279,186		279,186	100,132				352,913		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	04/13/2011	04/15/2021		25,000,000	3.5478 USD USD LIBBBA3M			187,493	2,934,402		2,934,402	(497,943)				378,571		005
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 USD LIBBBA3M			83,485	941,701		941,701	(23,863)				186,286		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 USD LIBBBA3M			336,320	7,312,883		7,312,883	(2,425,971)				813,089		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 USD LIBBBA3M			193,306	4,006,656		4,006,656	(1,411,581)				475,111		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	USD LIBBBA3M 0.8163 USD			(9,136)	(40,865)		(40,865)	(20,952)				65,385		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	USD LIBBBA3M 0.8163 USD			(10,597)	(47,403)		(47,403)	(24,305)				75,846		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 USD LIBBBA3M			172,994	2,569,959		2,569,959	(472,851)				359,537		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 USD LIBBBA3M			163,139	2,897,833		2,897,833	(825,991)				362,745		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 USD LIBBBA3M			264,960	6,866,184		6,866,184	(2,873,416)				774,010		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 USD LIBBBA3M			14,537	65,040		65,040	33,602				104,616		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	04/25/2011	04/29/2041		33,400,000	USD LIBBBA3M 4.2383 USD			(310,147)	(8,017,460)		(8,017,460)	3,365,898				907,085		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	04/25/2011	04/27/2021		24,400,000	USD LIBBBA3M 3.4443 USD			(178,141)	(2,647,099)		(2,647,099)	486,853				370,156		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	USD LIBBBA3M 3.9223 USD			(157,173)	(2,791,286)		(2,791,286)	795,851				349,520		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	Capital Surplus Hedge	N/A	Interest	UBS AG	04/25/2011	04/28/2031		20,600,000	USD LIBBBA3M 4.1033 USD			(184,336)	(3,819,912)		(3,819,912)	1,346,185				453,115		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	USD LIBBBA3M 2.2392 USD			(41,201)	(438,783)		(438,783)	11,373				96,765		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	USD LIBBBA3M 0.8102 USD			(6,116)	(25,596)		(25,596)	(13,664)				42,058		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	USD LIBBBA3M 3.4272 USD			(135,179)	(1,977,964)		(1,977,964)	371,414				280,905		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	USD LIBBBA3M 4.0802 USD			(399,595)	(8,130,359)		(8,130,359)	2,921,486				983,569		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	USD LIBBBA3M 0.7693 USD			(8,741)	(35,850)		(35,850)	(23,783)				68,074		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	USD LIBBBA3M 2.1263 USD			(40,294)	(412,566)		(412,566)	9,107				100,907		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	USD LIBBBA3M 4.1137 USD			106,656	2,539,807		2,539,807	(1,174,515)				320,573		005
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	USD LIBBBA3M 3.3267 USD			188,799	2,628,772		2,628,772	(528,559)				405,536		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	USD LIBBBA3M 3.9877 USD			398,669	7,671,379		7,671,379	(2,962,067)				1,005,717		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	USD LIBBBA3M 0.7687 USD			10,750	44,083		44,083	29,337				83,905		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	USD LIBBBA3M 2.1267 USD			101,371	1,038,067		1,038,067	(22,929)				253,795		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	USD LIBBBA3M 0.7413 USD			(12,364)	(49,560)		(49,560)	(38,369)				104,861		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	USD LIBBBA3M 3.7527 USD			186,775	2,983,727		2,983,727	(974,823)				433,322		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	USD LIBBBA3M 3.9417 USD			277,841	5,183,454		5,183,454	(2,079,984)				709,030		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	USD LIBBBA3M 4.0747 USD			215,067	4,982,040		4,982,040	(2,379,018)				652,227		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	USD LIBBBA3M 3.2777 USD			105,226	1,423,662		1,423,662	(298,809)				229,624		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	USD LIBBBA3M 3.2843 USD			(174,628)	(2,371,019)		(2,371,019)	495,121				380,173		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	USD LIBBBA3M 3.7633 USD			(202,111)	(3,250,057)		(3,250,057)	1,052,373				467,382		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	USD LIBBBA3M 3.9473 USD			(264,464)	(4,951,936)		(4,951,936)	1,977,558				673,799		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	Capital Surplus Hedge	N/A	Interest	UBS AG	05/11/2011	05/13/2041		35,400,000	USD LIBBBA3M 4.0863 USD			(318,250)	(7,430,235)		(7,430,235)	3,513,376				962,035		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	USD LIBBBA3M 0.7178 USD			4,187	16,459		16,459	14,698				38,512		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	USD LIBBBA3M 0.7178 USD			5,467	21,488		21,488	19,190				50,280		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	USD LIBBBA3M 1.1768 USD			21,440	150,551		150,551	24,733				91,203		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	USD LIBBBA3M 3.9052 USD			(518,989)	(9,435,154)		(9,435,154)	3,915,248				1,337,162		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	USD LIBBBA3M 3.7417 USD			68,367	1,082,956		1,082,956	(358,237)				159,025		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	USD LIBBBA3M 4.0597 USD			142,050	3,253,364		3,253,364	(1,575,625)				432,243		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	USD LIBBBA3M 3.9237 USD			67,892	1,250,069		1,250,069	(510,619)				174,029		005
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	USD LIBBBA3M 3.7118 USD			209,363	3,258,551		3,258,551	(1,104,965)				492,315		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	USD LIBBBA3M 0.7402 USD			(8,042)	(32,940)		(32,940)	(25,930)				69,252		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	USD LIBBBA3M 2.0538 USD			55,094	546,501		546,501	(11,596)				144,434		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	USD LIBBBA3M 3.2408 USD			191,122	2,532,502		2,532,502	(550,741)				423,196		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	USD LIBBBA3M 3.8908 USD			60,349	1,088,357		1,088,357	(457,207)				156,417		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	USD LIBBBA3M 3.8908 USD			216,748	3,908,886		3,908,886	(1,642,080)				561,780		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	USD LIBBBA3M 4.0268 USD			228,070	5,111,388		5,111,388	(2,545,855)				701,375		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	USD LIBBBA3M 2.0633 USD			(83,340)	(829,868)		(829,868)	17,900				217,164		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	05/18/2011	05/20/2041		41,300,000	USD LIBBBA3M 4.0403 USD			(366,482)	(8,293,191)		(8,293,191)	4,081,219				1,122,743		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	USD LIBBBA3M 3.2513 USD			(198,063)	(2,640,038)		(2,640,038)	569,309				436,897		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	USD LIBBBA3M 3.7303 USD			(285,073)	(4,490,758)		(4,490,758)	1,498,261				666,519		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	USD LIBBBA3M 3.9047 USD			244,945	4,460,090		4,460,090	(1,850,306)				632,278		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 Annuity Benefit	N/A	Interest	BNP Paribas SA	05/25/2011	05/28/2013		8,500,000	0.7137 USD USDL1BBBA3M			4,297	19,425		19,425	18,255				46,069		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 USDL1BBBA3M			147,228	2,645,495		2,645,495	(1,126,358)				385,728		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 USDL1BBBA3M			22,073	161,304		161,304	28,286				100,541		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 USDL1BBBA3M			60,386	931,971		931,971	(322,693)				144,005		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 USDL1BBBA3M			125,899	2,801,634		2,801,634	(1,418,670)				391,594		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	USDL1BBBA3M 0.6443 USD			(5,615)	(26,758)		(26,758)	(42,507)				97,701		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 USDL1BBBA3M			3,066	14,614		14,614	23,548				54,036		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 USDL1BBBA3M			56,933	699,300		699,300	(172,963)				134,242		005
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	USDL1BBBA3M 3.8492 USD			(612,755)	(10,818,277)		(10,818,277)	4,731,354				1,623,423		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 USDL1BBBA3M			161,357	2,029,522		2,029,522	(487,397)				375,492		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	06/02/2011	06/06/2016		23,200,000	1.8857 USD USDL1BBBA3M			79,268	737,867		737,867	(11,026)				238,984		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	06/02/2011	06/08/2026		17,500,000	3.6487 USD USDL1BBBA3M			136,924	2,057,193		2,057,193	(742,293)				331,975		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	06/02/2011	06/06/2041		29,800,000	3.9937 USD USDL1BBBA3M			258,864	5,709,609		5,709,609	(2,932,123)				810,762		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	USDL1BBBA3M 1.8803 USD			(80,656)	(748,518)		(748,518)	10,968				244,134		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	USDL1BBBA3M 3.6463 USD			(213,438)	(3,201,233)		(3,201,233)	1,157,744				517,881		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	USDL1BBBA3M 3.9983 USD			(383,592)	(8,489,879)		(8,489,879)	4,341,292				1,199,819		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	06/02/2011	06/07/2021		25,700,000	USDL1BBBA3M 3.1373 USD			(168,225)	(2,108,454)		(2,108,454)	508,850				392,282		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Societe Generale	06/02/2011	06/06/2031		57,800,000	3.8467 USD USDL1BBBA3M			480,851	8,473,862		8,473,862	(3,714,870)				1,274,916		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	06/13/2011	06/17/2013		14,500,000	USDL1BBBA3M 0.6003 USD			(2,236)	(15,800)		(15,800)	(37,477)				80,425		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	06/13/2011	06/15/2021		12,900,000	USDL1BBBA3M 3.0773 USD			(81,873)	(991,809)		(991,809)	255,146				197,139		005

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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 USDL1BBBA3M			27,189	200,391		200,391	63,663				184,158		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 USDL1BBBA3M			30,674	278,110		278,110	(3,470)				99,181		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 USDL1BBBA3M			203,843	2,471,824		2,471,824	(635,009)				490,554		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 USDL1BBBA3M			363,899	6,169,847		6,169,847	(2,869,292)				988,875		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 USDL1BBBA3M			367,194	7,758,297		7,758,297	(4,234,940)				1,178,661		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	06/13/2011	06/17/2013		50,300,000	0.6027 USD USDL1BBBA3M			8,060	56,265		56,265	129,709				278,990		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 USDL1BBBA3M			269,171	3,892,950		3,892,950	(1,492,122)				670,093		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 USDL1BBBA3M			148,566	2,520,144		2,520,144	(1,185,210)				408,556		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	06/20/2011	06/24/2013		10,300,000	USD1BBBA3M 0.6433 USD			(2,004)	(17,006)		(17,006)	(26,105)				57,579		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 USDL1BBBA3M			55,986	686,775		686,775	(177,184)				136,152		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 USDL1BBBA3M			85,350	1,243,180		1,243,180	(478,439)				214,650		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 USDL1BBBA3M			153,640	3,254,239		3,254,239	(1,789,452)				498,304		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	06/20/2011	06/22/2026		1,000,000	USD1BBBA3M 3.5993 USD			(7,585)	(111,555)		(111,555)	42,385				18,996		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	USD1BBBA3M 3.0943 USD			(266,161)	(3,294,030)		(3,294,030)	839,444				644,044		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	USD1BBBA3M 3.7913 USD			(498,393)	(8,546,907)		(8,546,907)	3,963,831				1,364,799		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	06/20/2011	06/24/2013		21,100,000	0.6517 USD USDL1BBBA3M			4,549	37,010		37,010	53,042				117,953		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	06/20/2011	06/22/2026		47,000,000	USD1BBBA3M 3.6013 USD			(356,711)	(5,254,589)		(5,254,589)	1,992,422				892,794		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	06/20/2011	06/24/2041		61,200,000	USD1BBBA3M 3.9362 USD			(515,723)	(11,035,620)		(11,035,620)	5,992,504				1,666,460		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	USD1BBBA3M 1.8323 USD			(56,648)	(532,397)		(532,397)	7,702				186,507		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	USD1BBBA3M 3.0983 USD			(198,832)	(2,475,357)		(2,475,357)	628,685				482,029		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	Deutsche Bank AG	06/22/2011	06/24/2031		82,000,000	USD LIBBBA3M 3.7872 USD			(658,818)	(11,291,617)		(11,291,617)	5,256,271				1,811,027		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			(173,820)	(3,717,061)		(3,717,061)	2,025,466				563,655		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	06/22/2011	06/24/2013		15,200,000	USD LIBBBA3M 0.6293 USD			(2,122)	(22,508)		(22,508)	(39,129)				84,971		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	USD LIBBBA3M 0.6267 USD			958	10,432		10,432	18,581				40,249		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			(189,241)	(2,795,418)		(2,795,418)	1,059,684				474,982		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	USD LIBBBA3M 3.7978 USD			666,634	11,521,802		11,521,802	(5,305,930)				1,826,487		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	USD LIBBBA3M 3.9347 USD			174,785	3,744,976		3,744,976	(2,035,780)				566,378		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	USD LIBBBA3M 1.8427 USD			57,116	540,167		540,167	(8,133)				186,507		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd	06/22/2011	06/24/2021		31,500,000	USD LIBBBA3M 3.1137 USD			200,045	2,516,854		2,516,854	(629,880)				482,029		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd	06/22/2011	06/24/2026		24,400,000	USD LIBBBA3M 3.6167 USD			185,638	2,774,253		2,774,253	(1,035,596)				463,582		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	USD LIBBBA3M 3.5678 USD			178,602	2,578,400		2,578,400	(1,011,932)				454,301		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	USD LIBBBA3M 3.9238 USD			233,325	4,973,464		4,973,464	(2,729,216)				759,959		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	USD LIBBBA3M 3.0428 USD			139,225	1,670,417		1,670,417	(450,242)				346,093		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	USD LIBBBA3M 3.7698 USD			189,874	3,220,627		3,220,627	(1,525,343)				525,864		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	USD LIBBBA3M 0.7023 USD			(5,663)	(45,895)		(45,895)	(44,396)				104,675		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	USD LIBBBA3M 0.7023 USD			(6,458)	(52,345)		(52,345)	(50,636)				119,386		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	USD LIBBBA3M 2.0113 USD			(56,184)	(581,284)		(581,284)	15,213				163,254		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	USD LIBBBA3M 2.0113 USD			(128,113)	(1,325,476)		(1,325,476)	34,690				372,260		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	USD LIBBBA3M 3.9313 USD			(238,790)	(4,553,961)		(4,553,961)	1,855,532				630,024		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	USD LIBBBA3M 4.0663 USD			(341,671)	(8,090,514)		(8,090,514)	3,897,939				1,067,955		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	Societe Generale	06/30/2011	07/05/2014		9,700,000	USD LIBBBA3M 1.1323 USD			(13,397)	(113,139)		(113,139)	(21,688)				73,465		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	USD LIBBBA3M 2.6653 USD			(41,187)	(506,775)		(506,775)	43,548				99,559		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	USD LIBBBA3M 3.2603 USD			(341,755)	(4,709,925)		(4,709,925)	1,052,536				781,700		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	USD LIBBBA3M 3.7503 USD			(343,992)	(5,643,860)		(5,643,860)	1,871,989				825,520		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	USD LIBBBA3M 2.0283 USD			(421,390)	(4,351,149)		(4,351,149)	122,668				1,203,317		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	USD LIBBBA3M 3.2857 USD			268,959	3,739,561		3,739,561	(824,260)				607,594		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	USD LIBBBA3M 3.9603 USD			(111,067)	(2,151,106)		(2,151,106)	855,734				289,672		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	07/07/2011	07/11/2013		12,200,000	USD LIBBBA3M 0.7203 USD			(4,616)	(32,530)		(32,530)	(28,711)				69,476		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	07/07/2011	07/11/2013		103,900,000	USD LIBBBA3M 0.7203 USD			(39,316)	(277,036)		(277,036)	(244,513)				591,688		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	07/07/2011	07/11/2041		9,700,000	USD LIBBBA3M 4.0903 USD			(85,393)	(2,048,513)		(2,048,513)	967,628				264,339		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	07/07/2011	07/13/2026		12,900,000	USD LIBBBA3M 3.7803 USD			(103,566)	(1,724,383)		(1,724,383)	558,961				245,538		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	07/07/2011	07/11/2021		9,600,000	USD LIBBBA3M 3.2883 USD			(65,265)	(908,705)		(908,705)	199,882				147,274		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	USD LIBBBA3M 1.9047 USD			508,356	4,932,469		4,932,469	(120,133)				1,583,051		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	USD LIBBBA3M 0.6507 USD			25,313	211,947		211,947	301,474				681,825		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			(71,538)	(940,706)		(940,706)	224,456				167,242		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	07/08/2011	07/12/2026		153,600,000	USD LIBBBA3M 3.67 USD			(1,191,920)	(18,453,164)		(18,453,164)	6,596,260				2,923,336		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	07/08/2011	07/12/2031		231,200,000	USD LIBBBA3M 3.8625 USD			(1,905,353)	(34,506,603)		(34,506,603)	14,987,641				5,112,750		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	07/08/2011	07/12/2041		336,200,000	USD LIBBBA3M 4.0025 USD			(2,888,343)	(65,104,578)		(65,104,578)	33,228,847				9,162,350		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	07/08/2011	07/13/2026		153,600,000	USD LIBBBA3M 3.6675 USD			1,190,960	18,406,097		18,406,097	(6,594,879)				2,923,616		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	07/08/2011	07/14/2031		231,200,000	USD LIBBBA3M 3.86 USD			1,903,908	34,418,211		34,418,211	(14,984,469)				5,113,476		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	07/08/2011	07/12/2041		336,200,000	4 USD USDL1BBBA3M			2,886,242	64,936,765		64,936,765	(33,219,915)				9,162,350		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 USDL1BBBA3M			72,834	656,116		656,116	(13,753)				240,894		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 USDL1BBBA3M			365,015	7,617,647		7,617,647	(4,249,421)				1,182,932		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 USDL1BBBA3M			277,720	4,004,798		4,004,798	(1,561,382)				696,710		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 USDL1BBBA3M			306,818	5,139,432		5,139,432	(2,450,965)				842,662		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 USDL1BBBA3M			14,936	113,255		113,255	33,546				101,278		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 USDL1BBBA3M			287,644	3,460,837		3,460,837	(927,882)				699,861		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 USDL1BBBA3M			14,794	105,067		105,067	35,652				105,525		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	07/19/2011	07/22/2013		8,500,000	0.6427 USD USDL1BBBA3M			2,376	13,577		13,577	21,529				48,972		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	07/19/2011	07/21/2026		16,400,000	3.5697 USD USDL1BBBA3M			124,591	1,766,198		1,766,198	(701,193)				312,396		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 USDL1BBBA3M			25,355	217,772		217,772	(4,780)				85,703		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	07/19/2011	07/21/2031		31,900,000	USD USDL1BBBA3M 3.7723 USD			(258,503)	(4,318,153)		(4,318,153)	2,057,150				705,886		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	USD USDL1BBBA3M 0.6433 USD			(7,251)	(41,412)		(41,412)	(65,309)				148,646		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	USD USDL1BBBA3M 1.7653 USD			(123,133)	(1,055,603)		(1,055,603)	23,039				417,019		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	USD USDL1BBBA3M 3.0403 USD			(171,895)	(2,002,228)		(2,002,228)	560,458				420,964		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	07/19/2011	07/22/2041		34,900,000	3.9247 USD USDL1BBBA3M			296,110	6,214,228		6,214,228	(3,426,126)				951,563		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	USD USDL1BBBA3M 3.5663 USD			(274,705)	(3,883,455)		(3,883,455)	1,547,312				689,557		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	USD USDL1BBBA3M 3.0403 USD			(121,079)	(1,410,329)		(1,410,329)	394,775				296,518		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	USD USDL1BBBA3M 3.9202 USD			(558,390)	(11,674,788)		(11,674,788)	6,466,234				1,796,791		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	07/25/2011	07/27/2026		15,100,000	USD USDL1BBBA3M 3.5973 USD			(116,018)	(1,676,808)		(1,676,808)	648,028				287,798		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	Barclays Bank PLC	07/25/2011	07/28/2031		9,800,000	USD LIBBBA3M 3.7953 USD			(80,148)	(1,361,182)		(1,361,182)	633,888				216,963		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	USD LIBBBA3M 3.9493 USD			(118,174)	(2,525,425)		(2,525,425)	1,359,036				376,386		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	07/25/2011	07/27/2016		10,900,000	USD LIBBBA3M 1.7803 USD			(34,235)	(294,345)		(294,345)	7,232				114,140		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	USD LIBBBA3M 3.0683 USD			(111,315)	(1,319,235)		(1,319,235)	360,915				269,101		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	07/28/2011	08/02/2021		10,000,000	USD LIBBBA3M 3.0608 USD			63,708	745,436		745,436	(206,801)				153,907		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	07/28/2011	08/02/2021		16,100,000	USD LIBBBA3M 3.0608 USD			102,570	1,200,152		1,200,152	(332,949)				247,791		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	07/28/2011	08/03/2026		14,900,000	USD LIBBBA3M 3.5808 USD			114,295	1,622,114		1,622,114	(639,313)				284,176		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	JPMorgan Chase & Co	07/28/2011	08/01/2013		26,800,000	USD LIBBBA3M 0.6352 USD			(8,222)	(38,529)		(38,529)	(69,084)				156,014		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	07/28/2011	08/01/2031		14,400,000	USD LIBBBA3M 3.7758 USD			117,479	1,955,431		1,955,431	(930,152)				318,893		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	07/28/2011	08/01/2041		16,900,000	USD LIBBBA3M 3.9228 USD			144,086	3,001,259		3,001,259	(1,659,580)				461,001		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	07/29/2011	08/02/2016		7,300,000	USD LIBBBA3M 1.6633 USD			(21,080)	(159,690)		(159,690)	3,332				76,587		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	07/29/2011	08/03/2026		7,700,000	USD LIBBBA3M 3.5027 USD			57,644	764,241		764,241	(328,489)				146,856		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	USD LIBBBA3M 2.9717 USD			50,501	548,015		548,015	(168,064)				126,204		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	USD LIBBBA3M 3.8547 USD			64,420	1,262,561		1,262,561	(750,864)				210,052		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	USD LIBBBA3M 3.4687 USD			385,516	4,602,469		4,602,469	(3,270,019)				1,149,588		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	USD LIBBBA3M 0.5733 USD			(4,303)	(13,804)		(13,804)	(62,618)				132,687		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	USD LIBBBA3M 0.8057 USD			14,795	75,618		75,618	56,979				148,032		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	USD LIBBBA3M 1.5107 USD			35,716	216,759		216,759	(1,316)				148,022		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	USD LIBBBA3M 2.7487 USD			231,876	1,955,779		1,955,779	(824,642)				634,285		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	USD LIBBBA3M 3.2717 USD			313,487	3,199,828		3,199,828	(1,892,877)				862,147		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	Deutsche Bank AG	08/02/2011	08/05/2041		56,800,000	3.6178 USD USDL1BBBA3M			443,086	6,621,436		6,621,436	(5,398,909)				1,549,688		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 USDL1BBBA3M			329,139	3,164,778		3,164,778	(2,009,096)				919,457		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	08/03/2011	08/05/2013		20,000,000	0.5797 USD USDL1BBBA3M			4,072	13,746		13,746	54,847				116,905		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 USDL1BBBA3M			286,158	3,211,279		3,211,279	(2,452,543)				866,129		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 USDL1BBBA3M			369,989	5,147,825		5,147,825	(4,553,611)				1,315,052		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	08/03/2011	08/05/2014		10,800,000	0.8217 USD USDL1BBBA3M			8,733	46,459		46,459	31,651				83,317		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	08/03/2011	08/05/2016		16,200,000	1.5277 USD USDL1BBBA3M			41,693	260,581		260,581	(2,117)				170,121		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	08/03/2011	08/05/2021		47,400,000	2.7287 USD USDL1BBBA3M			264,308	2,169,401		2,169,401	(944,307)				729,842		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 USDL1BBBA3M			19,214	100,167		100,167	476				85,141		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 USDL1BBBA3M			29,177	152,106		152,106	723				129,288		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	08/04/2011	08/08/2013		11,300,000	0.5307 USD USDL1BBBA3M			1,069	377		377	32,485				66,252		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	0.5283 USD USDL1BBBA3M			(461)	(5)		(5)	(14,979)				30,488		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 USDL1BBBA3M			144,913	1,040,933		1,040,933	(531,703)				414,436		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 USDL1BBBA3M			179,877	1,533,061		1,533,061	(1,119,002)				515,294		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 USDL1BBBA3M			155,970	1,553,820		1,553,820	(1,358,896)				483,008		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 USDL1BBBA3M			198,226	2,489,287		2,489,287	(2,467,356)				717,650		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 USDL1BBBA3M			4,717	17,319		17,319	24,881				61,051		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	08/04/2011	08/08/2013		11,300,000	0.5147 USD USDL1BBBA3M			617	(2,058)		(2,058)	32,928				66,252		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	0.5233 USD USDL1BBBA3M			(396)	345		345	(15,043)				30,488		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 USDL1BBBA3M			139,937	868,661		868,661	(526,762)				414,436		005

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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 USDL1BBBA3M			193,426	2,105,440		2,105,440	(2,446,874)				717,650		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	JPMorgan Chase & Co	08/04/2011	08/08/2016		8,100,000	1.3837 USD USDL1BBBA3M			18,040	80,125		80,125	1,558				85,141		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	08/04/2011	08/08/2016		12,300,000	1.3837 USD USDL1BBBA3M			27,393	121,672		121,672	2,366				129,288		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	08/04/2011	08/10/2026		27,000,000	3.0937 USD USDL1BBBA3M			175,557	1,320,414		1,320,414	(1,112,751)				515,294		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	08/04/2011	08/08/2031		21,800,000	3.2867 USD USDL1BBBA3M			152,264	1,326,585		1,326,585	(1,350,718)				483,008		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	USDL1BBBA3M 2.7163 USD			(278,073)	(2,231,328)		(2,231,328)	997,836				770,326		005
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	USDL1BBBA3M 3.5643 USD			(384,073)	(5,298,045)		(5,298,045)	4,722,215				1,364,416		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	08/05/2011	08/11/2031		50,000,000	USDL1BBBA3M 3.4093 USD			(364,698)	(3,981,509)		(3,981,509)	3,134,194				1,108,051		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	08/05/2011	08/10/2026		50,000,000	USDL1BBBA3M 3.2163 USD			(340,573)	(3,199,301)		(3,199,301)	2,083,832				954,249		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 USDL1BBBA3M			161,446	1,578,951		1,578,951	(1,409,045)				500,839		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 USDL1BBBA3M			986	(3,085)		(3,085)	45,549				91,243		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 USDL1BBBA3M			225,574	1,597,734		1,597,734	(829,782)				645,628		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 USDL1BBBA3M			134,201	1,116,759		1,116,759	(836,998)				385,516		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 USDL1BBBA3M			95,052	508,334		508,334	(3)				413,351		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 USDL1BBBA3M			276,392	3,421,646		3,421,646	(3,442,488)				1,001,622		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 USDL1BBBA3M			4,524	(14,152)		(14,152)	208,939				418,542		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	USDL1BBBA3M 2.6142 USD			(779,692)	(5,244,750)		(5,244,750)	2,895,214				2,260,468		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	USDL1BBBA3M 3.1212 USD			(855,050)	(6,789,886)		(6,789,886)	5,370,966				2,479,138		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	USDL1BBBA3M 3.4712 USD			(1,156,639)	(13,545,445)		(13,545,445)	14,499,660				4,233,012		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	08/08/2011	08/10/2016		62,700,000	USDL1BBBA3M 1.4333 USD			(148,137)	(751,017)		(751,017)	(3,230)				659,469		005

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Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	08/08/2011	08/11/2031		107,500,000	USDL1BBBA3M 3.3142 USD			(759,474)	(6,991,267)		(6,991,267)	6,683,622				2,382,310		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 USDL1BBBA3M			4,702	17,265		17,265	23,930				58,835		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 USDL1BBBA3M			94,841	808,361		808,361	(842,816)				301,390		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 USDL1BBBA3M			127,391	1,381,138		1,381,138	(1,610,381)				472,154		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 USDL1BBBA3M			601	(2,837)		(2,837)	33,023				65,931		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		15,900,000	2.5717 USD USDL1BBBA3M			82,817	509,953		509,953	(312,119)				245,000		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 USDL1BBBA3M			9,981	48,456		48,456	386				45,227		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 USDL1BBBA3M			19,497	94,659		94,659	754				88,350		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 USDL1BBBA3M			106,732	770,069		770,069	(679,509)				314,902		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	08/08/2011	08/12/2013		11,200,000	0.5408 USD USDL1BBBA3M			1,471	1,891		1,891	32,170				65,931		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	08/08/2011	08/10/2016		4,400,000	1.4368 USD USDL1BBBA3M			10,434	53,361		53,361	191				46,279		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	08/08/2011	08/10/2016		8,300,000	1.4368 USD USDL1BBBA3M			19,682	100,658		100,658	361				87,298		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	JPMorgan Chase & Co	08/08/2011	08/11/2014		7,600,000	0.7708 USD USDL1BBBA3M			5,368	23,513		23,513	23,290				58,835		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	08/08/2011	08/10/2021		15,900,000	2.5468 USD USDL1BBBA3M			81,827	475,681		475,681	(311,136)				245,000		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	08/08/2011	08/10/2026		16,500,000	3.0528 USD USDL1BBBA3M			105,788	723,571		723,571	(678,142)				314,902		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	08/08/2011	08/11/2031		13,600,000	3.2498 USD USDL1BBBA3M			93,893	750,180		750,180	(840,721)				301,390		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	08/08/2011	08/12/2041		17,300,000	3.4038 USD USDL1BBBA3M			126,098	1,277,697		1,277,697	(1,604,859)				472,154		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 USDL1BBBA3M			249,269	1,215,256		1,215,256	(3,334,432)				1,004,351		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 USDL1BBBA3M			202,815	590,159		590,159	(1,948,547)				713,585		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	08/09/2011	08/12/2013		30,300,000	0.4287 USD USDL1BBBA3M			(4,663)	(40,930)		(40,930)	95,330				178,366		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	Morgan Stanley Capital Services	08/09/2011	08/12/2013		7,800,000	0.4287 USD USDL1BBBA3M			(1,200)	(10,536)		(10,536)	24,540				45,916		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	08/09/2011	08/11/2014		16,000,000	0.5967 USD USDL1BBBA3M			4,258	(15,694)		(15,694)	55,714				123,864		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	08/09/2011	08/11/2016		16,300,000	1.2157 USD USDL1BBBA3M			29,562	43,546		43,546	9,012				171,495		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	08/09/2011	08/11/2021		31,000,000	2.3017 USD USDL1BBBA3M			140,387	268,186		268,186	(588,884)				477,742		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	08/09/2011	08/11/2026		26,500,000	2.8187 USD USDL1BBBA3M			154,260	397,717		397,717	(1,067,555)				505,800		005
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	USDL1BBBA3M 1.2413 USD			(60,084)	(119,734)		(119,734)	(15,599)				336,782		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	USDL1BBBA3M 2.8883 USD			(351,314)	(1,381,890)		(1,381,890)	2,374,101				1,118,593		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	USDL1BBBA3M 3.0993 USD			(375,050)	(1,844,822)		(1,844,822)	3,506,608				1,274,349		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	08/10/2011	08/12/2021		61,800,000	USDL1BBBA3M 2.3723 USD			(290,776)	(912,486)		(912,486)	1,183,398				952,541		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	08/10/2011	08/12/2014		175,100,000	USDL1BBBA3M 0.5973 USD			(46,860)	171,343		171,343	(609,644)				1,356,319		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	08/10/2011	08/12/2041		70,300,000	USDL1BBBA3M 3.2762 USD			(489,630)	(3,398,717)		(3,398,717)	6,424,890				1,918,638		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	USDL1BBBA3M 3.0697 USD			80,039	341,710		341,710	(754,199)				274,874		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	08/11/2011	08/15/2016		19,700,000	USDL1BBBA3M 1.2337 USD			36,735	65,938		65,938	9,737				207,526		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	08/11/2011	08/16/2021		26,400,000	USDL1BBBA3M 2.3557 USD			123,580	349,350		349,350	(505,694)				407,149		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	08/11/2011	08/15/2026		17,600,000	USDL1BBBA3M 2.8617 USD			104,451	356,474		356,474	(711,789)				336,056		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	08/11/2011	08/15/2041		18,100,000	USDL1BBBA3M 3.2447 USD			124,749	761,636		761,636	(1,647,977)				494,057		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	08/15/2011	08/19/2013		48,700,000	USDL1BBBA3M 0.4472 USD			4,623	54,476		54,476	(153,165)				288,684		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	08/15/2011	08/19/2013		14,200,000	USDL1BBBA3M 0.4472 USD			1,348	15,884		15,884	(44,660)				84,175		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	08/15/2011	08/18/2014		17,600,000	USDL1BBBA3M 0.6032 USD			(5,193)	15,682		15,682	(61,421)				136,802		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	08/15/2011	08/17/2026		37,000,000	USDL1BBBA3M 2.9582 USD			(228,755)	(1,188,684)		(1,188,684)	1,510,091				706,615		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 Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	08/15/2011	08/19/2041		37,200,000	USD LIBBBA3M 3.3682 USD			(268,121)	(2,483,490)		(2,483,490)	3,437,896				1,015,599		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	08/15/2011	08/17/2016		37,500,000	USD LIBBBA3M 1.2372 USD			(70,502)	(129,575)		(129,575)	(17,768)				395,285		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	08/15/2011	08/17/2021		46,500,000	USD LIBBBA3M 2.4172 USD			(224,598)	(861,081)		(861,081)	899,714				717,241		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	08/15/2011	08/18/2031		27,500,000	USD LIBBBA3M 3.1772 USD			(185,077)	(1,210,314)		(1,210,314)	1,690,358				609,730		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	USD LIBBBA3M 3.3478 USD			134,543	1,178,373		1,178,373	(1,733,334)				513,260		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	08/15/2011	08/17/2016		17,400,000	USD LIBBBA3M 1.2248 USD			32,174	50,867		50,867	8,741				183,412		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	USD LIBBBA3M 2.3948 USD			94,049	326,533		326,533	(380,073)				303,864		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	USD LIBBBA3M 2.9358 USD			112,729	540,355		540,355	(749,472)				351,398		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	USD LIBBBA3M 3.1548 USD			102,781	624,844		624,844	(944,694)				341,449		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	USD LIBBBA3M 3.0242 USD			(323,637)	(1,049,182)		(1,049,182)	3,097,875				1,133,069		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	USD LIBBBA3M 0.4482 USD			1,471	15,259		15,259	(43,468)				81,804		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	USD LIBBBA3M 2.2872 USD			(89,369)	(143,098)		(143,098)	378,909				307,038		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	08/17/2011	08/19/2016		10,900,000	USD LIBBBA3M 1.1732 USD			(18,594)	(7,284)		(7,284)	(6,776)				114,968		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	08/17/2011	08/19/2031		8,400,000	USD LIBBBA3M 2.9998 USD			52,688	141,015		141,015	(508,107)				186,258		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	08/17/2011	08/19/2031		51,800,000	USD LIBBBA3M 2.9998 USD			324,911	869,593		869,593	(3,133,323)				1,148,590		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	08/17/2011	08/19/2013		37,200,000	USD LIBBBA3M 0.4428 USD			(4,468)	(43,898)		(43,898)	117,666				220,514		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	08/17/2011	08/19/2014		19,300,000	USD LIBBBA3M 0.5888 USD			4,727	(23,950)		(23,950)	68,193				150,102		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	08/17/2011	08/20/2018		8,700,000	USD LIBBBA3M 1.7208 USD			26,752	44,402		44,402	(34,957)				110,738		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	08/17/2011	08/19/2021		19,600,000	USD LIBBBA3M 2.2748 USD			87,414	119,852		119,852	(372,593)				302,409		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	08/17/2011	08/19/2026		9,100,000	USD LIBBBA3M 2.7908 USD			52,324	104,392		104,392	(366,006)				173,822		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	08/18/2011	08/24/2026		26,900,000	2.7128 USD USDL1BBBA3M			149,113	47,601		47,601	(1,074,439)				514,070		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 USDL1BBBA3M			131,852	81,168		81,168	(1,308,051)				483,486		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 USDL1BBBA3M			192,849	346,641		346,641	(2,656,426)				810,954		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 USDL1BBBA3M			(896)	(11,703)		(11,703)	45,151				86,208		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 USDL1BBBA3M			3,057	(8,354)		(8,354)	37,373				83,360		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	08/18/2011	08/22/2016		6,400,000	1.1768 USD USDL1BBBA3M			10,901	4,715		4,715	3,902				67,567		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 USDL1BBBA3M			16,862	7,294		7,294	6,037				104,518		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 USDL1BBBA3M			99,809	36,120		36,120	(436,850)				356,619		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 USDL1BBBA3M			136,138	(64,134)		(64,134)	(995,591)				477,761		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 USDL1BBBA3M			182,175	(27,835)		(27,835)	(2,556,895)				786,417		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	JPMorgan Chase & Co	08/19/2011	08/23/2013		11,800,000	0.4797 USD USDL1BBBA3M			(584)	(8,119)		(8,119)	36,618				70,224		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	08/19/2011	08/23/2016		21,800,000	1.1767 USD USDL1BBBA3M			36,908	15,291		15,291	12,909				230,223		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	08/19/2011	08/23/2021		36,500,000	2.2037 USD USDL1BBBA3M			155,509	(6,891)		(6,891)	(688,634)				563,489		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	08/19/2011	08/25/2031		23,700,000	2.8697 USD USDL1BBBA3M			140,435	(77,088)		(77,088)	(1,417,212)				525,736		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	1.1913 USD USDL1BBBA3M			(54,999)	(42,294)		(42,294)	(17,761)				335,829		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	2.6863 USD USDL1BBBA3M			(288,659)	79,453		79,453	2,104,336				1,009,030		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	2.8763 USD USDL1BBBA3M			(264,420)	99,641		99,641	2,662,637				987,141		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	08/19/2011	08/23/2013		25,600,000	0.4853 USD USDL1BBBA3M			908	15,624		15,624	(79,092)				152,350		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	08/19/2011	08/25/2014		11,200,000	0.6313 USD USDL1BBBA3M			(3,691)	3,477		3,477	(38,675)				87,405		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd	08/19/2011	08/23/2021		60,700,000	2.2153 USD USDL1BBBA3M			(260,375)	(49,697)		(49,697)	1,146,958				937,090		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 Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd	08/19/2011	08/23/2041		57,800,000	USD LIBBBA3M 3.0422 USD			(367,422)	(88,708)		(88,708)	5,139,269				1,578,295		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	08/19/2011	08/23/2016		18,600,000	1.1867 USD USD LIBBBA3M			31,955	21,054		21,054	10,586				196,428		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	08/19/2011	08/23/2013		21,900,000	0.4867 USD USD LIBBBA3M			(700)	(12,940)		(12,940)	67,586				130,331		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	08/19/2011	08/23/2021		9,000,000	2.2147 USD USD LIBBBA3M			38,592	6,900		6,900	(170,046)				138,942		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 USD LIBBBA3M			114,529	114,242		114,242	(497,976)				404,536		005
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 USD LIBBBA3M			118,826	53,774		53,774	(1,188,016)				439,222		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 USD LIBBBA3M			115,104	59,072		59,072	(831,378)				397,497		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 USD LIBBBA3M			150,314	150,379		150,379	(2,095,940)				641,784		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	08/22/2011	08/26/2013		12,100,000	0.5147 USD USD LIBBBA3M			198	(2,554)		(2,554)	36,902				72,221		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	08/22/2011	08/24/2016		15,400,000	1.2297 USD USD LIBBBA3M			27,779	45,624		45,624	7,372				162,685		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	08/24/2011	08/27/2018		8,200,000	1.8607 USD USD LIBBBA3M			27,659	109,754		109,754	(36,058)				104,530		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	USD LIBBBA3M 2.4043 USD			(65,302)	(236,486)		(236,486)	267,890				213,138		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	USD LIBBBA3M 3.2313 USD			(146,189)	(845,998)		(845,998)	1,955,669				587,164		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	USD LIBBBA3M 3.0733 USD			(89,663)	(392,001)		(392,001)	852,933				310,583		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	JPMorgan Chase & Co	08/24/2011	08/26/2013		14,200,000	USD LIBBBA3M 0.5223 USD			(384)	1,523		1,523	(43,056)				84,755		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	08/24/2011	08/26/2016		15,000,000	USD LIBBBA3M 1.3093 USD			(29,918)	(95,373)		(95,373)	(4,387)				158,558		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	08/24/2011	08/26/2026		18,700,000	USD LIBBBA3M 2.8853 USD			(110,975)	(429,844)		(429,844)	759,152				357,433		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	08/29/2011	08/31/2016		9,100,000	USD LIBBBA3M 1.3163 USD			(17,856)	(60,023)		(60,023)	(2,010)				96,341		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	08/29/2011	08/31/2016		21,200,000	USD LIBBBA3M 1.3163 USD			(41,599)	(139,834)		(139,834)	(4,684)				224,443		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	USD LIBBBA3M 2.4313 USD			(45,772)	(190,649)		(190,649)	189,878				149,924		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	JPMorgan Chase & Co	08/29/2011	08/31/2013		18,900,000	USD LIBBBA3M 0.5083 USD			.668	5,595		.5,595	(58,247)				113,356		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 USD LIBBBA3M			.79,431	433,269		.433,269	(759,073)				275,185		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	08/29/2011	08/31/2021		11,300,000	USD LIBBBA3M 2.4373 USD			(53,489)	(228,004)		(228,004)	221,369				174,653		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	08/29/2011	09/01/2031		17,100,000	USD LIBBBA3M 3.1163 USD			(109,649)	(604,332)		(604,332)	1,047,034				379,516		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	USD LIBBBA3M 0.4972 USD			1,524	13,615		13,615	(87,041)				166,616		005
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			.616	5,505		.5,505	(35,193)				67,368		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			(50,289)	(89,456)		(89,456)	(12,097)				295,467		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			(213,189)	(593,286)		(593,286)	1,491,025				705,711		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			(166,249)	(522,435)		(522,435)	1,612,959				590,358		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			(196,765)	(850,505)		(850,505)	2,675,342				808,638		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	08/30/2011	09/01/2021		37,200,000	USD LIBBBA3M 2.3472 USD			(170,003)	(445,322)		(445,322)	719,013				575,048		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			(1,713)	(15,708)		(15,708)	104,829				200,902		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			(908)	(8,324)		(8,324)	55,553				106,466		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			.56,662	115,787		115,787	12,509				327,238		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	08/30/2011	09/01/2021		37,300,000	2.3677 USD USD LIBBBA3M			.172,372	513,072		.513,072	(722,849)				576,594		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd	08/30/2011	09/01/2026		33,800,000	2.8507 USD USD LIBBBA3M			.197,011	628,985		.628,985	(1,368,280)				646,423		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd	08/30/2011	09/01/2031		26,900,000	3.0407 USD USD LIBBBA3M			.169,570	617,200		.617,200	(1,634,356)				597,016		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd	08/30/2011	09/02/2041		27,700,000	3.2077 USD USD LIBBBA3M			.186,178	959,517		.959,517	(2,512,362)				756,732		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			(575,091)	(1,968,592)		(1,968,592)	5,559,720				2,033,105		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	08/31/2011	09/03/2013		14,300,000	0.5038 USD USD LIBBBA3M			(575)	(5,632)		(5,632)	44,790				86,015		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	Morgan Stanley Capital Services	08/31/2011	09/02/2016		17,100,000	1.2508 USD USDLIBBBA3M			31,247	62,378		62,378	6,961				181,149		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	08/31/2011	09/03/2013		14,200,000	USDLIBBBA3M 0.5042 USD			557	5,513		5,513	(44,463)				85,413		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	08/31/2011	09/02/2016		17,300,000	USDLIBBBA3M 1.2562 USD			(31,846)	(67,152)		(67,152)	(6,827)				183,268		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	08/31/2011	09/02/2031		91,700,000	3.0398 USD USDLIBBBA3M			577,690	2,091,925		2,091,925	(5,570,161)				2,035,325		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			(1,832)	(15,210)		(15,210)	91,794				175,037		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			46,486	113,519		113,519	8,810				261,659		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			57,578	210,005		210,005	(237,748)				188,618		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			289	3,173		3,173	(30,873)				59,117		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			60,527	59,666		59,666	(266,845)				215,026		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			92,979	66,374		66,374	(673,851)				321,482		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			123,092	92,189		92,189	(1,232,708)				455,200		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			158,831	229,690		229,690	(2,215,688)				677,634		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			(41,408)	(17,307)		(17,307)	(13,658)				264,104		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	09/02/2011	09/06/2013		19,100,000	USDLIBBBA3M 0.5042 USD			707	7,000		7,000	(60,311)				115,217		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	09/02/2011	09/06/2021		26,600,000	USDLIBBBA3M 2.2472 USD			(114,925)	(82,646)		(82,646)	509,752				411,489		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	09/02/2011	09/07/2026		17,300,000	USDLIBBBA3M 2.7092 USD			(94,726)	(17,893)		(17,893)	692,421				331,050		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	09/02/2011	09/08/2031		20,300,000	USDLIBBBA3M 2.9032 USD			(120,998)	(36,355)		(36,355)	1,218,699				450,759		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	09/02/2011	09/06/2041		24,700,000	USDLIBBBA3M 3.0652 USD			(157,227)	(151,604)		(151,604)	2,202,628				674,901		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			374	1,680		1,680	42,495				82,879		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			67,518	21,263		21,263	23,054				438,323		005

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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 USDL1BBBA3M			244,039	(303,181)		(303,181)	(1,135,813)				328,440		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 USDL1BBBA3M			234,306	(587,141)		(587,141)	(1,793,571)				866,936		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 USDL1BBBA3M			177,744	(557,014)		(557,014)	(1,874,370)				701,673		005
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 USDL1BBBA3M			283,200	(1,067,945)		(1,067,945)	(4,145,451)				1,292,602		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	09/06/2011	09/08/2016		41,400,000	1.1802 USD USDL1BBBA3M			(67,619)	(20,235)		(20,235)	(23,167)				439,384		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	09/06/2011	09/08/2026		45,800,000	2.6072 USD USDL1BBBA3M			(238,198)	529,096		529,096	1,815,266				876,505		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	09/06/2011	09/08/2031		30,900,000	2.7852 USD USDL1BBBA3M			(174,456)	504,765		504,765	1,834,290				686,130		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	09/06/2011	09/09/2013		12,600,000	0.5262 USD USDL1BBBA3M			21	547		547	(39,440)				76,225		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	09/06/2011	09/08/2021		60,700,000	2.1622 USD USDL1BBBA3M			(248,161)	262,260		262,260	1,150,334				939,271		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	09/06/2011	09/09/2041		46,800,000	2.9382 USD USDL1BBBA3M			(282,125)	902,935		902,935	4,109,853				1,278,938		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	0.5022 USD USDL1BBBA3M			.777	3,903		3,903	(34,204)				64,914		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	2.6932 USD USDL1BBBA3M			(103,774)	19,561		19,561	768,422				367,652		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	2.8932 USD USDL1BBBA3M			(59,049)	(2,583)		(2,583)	600,153				222,111		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	1.1902 USD USDL1BBBA3M			(28,171)	(14,654)		(14,654)	(8,636)				181,708		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	2.2132 USD USDL1BBBA3M			(93,349)	284		284	425,668				343,772		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	3.0642 USD USDL1BBBA3M			(119,049)	(112,059)		(112,059)	1,677,006				513,833		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd	09/08/2011	09/14/2026		18,700,000	2.6798 USD USDL1BBBA3M			100,445	(50,047)		(50,047)	(747,498)				358,078		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	09/08/2011	09/12/2013		12,000,000	0.4998 USD USDL1BBBA3M			(943)	(4,792)		(4,792)	38,430				72,801		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	09/08/2011	09/12/2016		17,300,000	1.1818 USD USDL1BBBA3M			28,137	8,496		8,496	9,071				183,834		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	09/08/2011	09/13/2021		22,100,000	2.2078 USD USDL1BBBA3M			92,630	(10,702)		(10,702)	(423,453)				342,223		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	Morgan Stanley Capital Services	09/08/2011	09/12/2031		10,300,000	2.8788 USD			60,450	(20,154)		(20,154)	(617,333)				228,774		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	09/08/2011	09/12/2041		18,600,000	3.0388 USD			116,602	16,230		16,230	(1,654,102)				508,367		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			(400)	(1,494)		(1,494)	28,832				55,260		005
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			2,362	(4,892)		(4,892)	35,138				78,179		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			32,972	(44,854)		(44,854)	14,482				237,038		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			63,249	(93,780)		(93,780)	(298,267)				243,118		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			69,017	(124,985)		(124,985)	(524,925)				252,761		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	USD LIBBBA3M 2.8132 USD			(271,300)	574,609		574,609	2,836,437				1,057,472		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			118,603	(216,085)		(216,085)	(1,712,688)				530,257		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	09/09/2011	09/13/2013		8,200,000	USD LIBBBA3M 0.5132 USD			414	1,654		1,654	(26,033)				49,794		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	09/09/2011	09/13/2016		22,300,000	USD LIBBBA3M 1.1252 USD			(32,994)	44,465		44,465	(14,461)				237,038		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	09/09/2011	09/13/2021		15,900,000	USD LIBBBA3M 2.1342 USD			(63,633)	109,689		109,689	301,647				246,215		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	09/09/2011	09/14/2026		13,300,000	USD LIBBBA3M 2.6092 USD			(69,021)	151,596		151,596	528,147				254,676		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	09/09/2011	09/15/2014		14,000,000	USD LIBBBA3M 0.6262 USD			(3,249)	7,804		7,804	(49,777)				110,557		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	09/09/2011	09/15/2031		47,800,000	2.7798 USD			268,448	(822,676)		(822,676)	(2,839,481)				1,061,915		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	09/09/2011	09/13/2041		19,100,000	USD LIBBBA3M 2.9442 USD			(115,117)	345,131		345,131	1,679,120				522,057		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	09/09/2011	09/13/2013		25,900,000	0.5218 USD			(749)	(2,010)		(2,010)	81,681				157,277		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	09/09/2011	09/13/2016		15,200,000	1.1348 USD			22,854	(23,949)		(23,949)	9,521				161,568		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	09/09/2011	09/13/2021		34,500,000	2.1418 USD			138,727	(215,113)		(215,113)	(655,170)				534,240		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	09/09/2011	09/15/2014		13,200,000	0.6388 USD			3,479	(3,308)		(3,308)	46,534				104,239		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	09/09/2011	09/14/2026		36,000,000	2.6128 USD USDL1BBBA3M			187,149	(394,305)		(394,305)	(1,430,042)				689,348		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	09/09/2011	09/15/2031		29,300,000	2.8128 USD USDL1BBBA3M			166,968	(355,501)		(355,501)	(1,745,893)				650,923		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	09/09/2011	09/13/2041		37,400,000	2.9708 USD USDL1BBBA3M			227,900	(476,513)		(476,513)	(3,298,573)				1,022,248		005
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 USDL1BBBA3M			98,836	1,628,427		1,628,427	(179,583)				170,674		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	09/13/2011	09/15/2021		9,700,000	2.1608 USD USDL1BBBA3M			39,338	(44,921)		(44,921)	(184,927)				150,250		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	09/13/2011	09/16/2041		15,500,000	2.9778 USD USDL1BBBA3M			94,519	(175,749)		(175,749)	(1,368,421)				423,718		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	USDL1BBBA3M 2.6302 USD			(191,381)	322,288		322,288	1,456,299				700,903		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	USDL1BBBA3M 2.9822 USD			(322,554)	552,134		552,134	4,663,950				1,443,374		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	USDL1BBBA3M 1.1782 USD			(24,305)	(4,273)		(4,273)	(7,875)				161,668		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	USDL1BBBA3M 2.1702 USD			(181,923)	169,921		169,921	851,327				690,840		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	USDL1BBBA3M 0.5292 USD			583	(921)		(921)	(78,170)				151,022		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	USDL1BBBA3M 0.6552 USD			(4,022)	(2,239)		(2,239)	(48,157)				108,977		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	09/13/2011	09/15/2031		41,400,000	USDL1BBBA3M 2.8242 USD			(236,559)	429,049		429,049	2,469,249				919,734		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	USDL1BBBA3M 2.2902 USD			(113,351)	(170,695)		(170,695)	507,837				404,632		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	USDL1BBBA3M 2.7642 USD			(76,286)	(106,034)		(106,034)	556,503				264,425		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	09/15/2011	09/19/2016		16,700,000	USDL1BBBA3M 1.2502 USD			(29,108)	(56,106)		(56,106)	(5,752)				177,840		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	USDL1BBBA3M 2.9322 USD			(59,480)	(62,428)		(62,428)	602,705				222,220		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	USDL1BBBA3M 3.0712 USD			(115,207)	(135,276)		(135,276)	1,634,093				500,330		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	USDL1BBBA3M 1.2438 USD			29,013	51,740		51,740	6,033				178,904		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	USDL1BBBA3M 2.2828 USD			114,166	155,570		155,570	(513,187)				409,283		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	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	09/15/2011	09/19/2031		9,800,000	2.9148 USD			57,864	34,931		34,931	(589,703)				217,776		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	09/15/2011	09/19/2026		14,000,000	2.7348 USD			76,363	56,604		56,604	(563,067)				268,206		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	09/15/2011	09/19/2041		18,100,000	3.0628 USD			113,568	103,330		103,330	(1,614,603)				494,862		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	0.6652 USD			(3,690)	(4,940)		(4,940)	(47,952)				108,608		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	0.5132 USD			2,236	3,502		3,502	(65,237)				123,470		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	1.2452 USD			(13,926)	(25,206)		(25,206)	(3,110)				86,284		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	1.2452 USD			(26,649)	(48,234)		(48,234)	(5,952)				165,111		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	2.2782 USD			(89,908)	(114,701)		(114,701)	405,232				323,969		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	2.7352 USD			(102,898)	(77,299)		(77,299)	759,445				362,147		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	2.9142 USD			(85,431)	(49,858)		(49,858)	872,288				322,288		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	09/16/2011	09/20/2041		18,600,000	3.0582 USD			(116,284)	(88,938)		(88,938)	1,657,635				508,556		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	0.4482 USD			4,189	16,064		16,064	(47,574)				85,811		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			23,665	(51,315)		(51,315)	11,413				186,587		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			122,955	(622,857)		(622,857)	(1,851,492)				579,725		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			63,498	(186,728)		(186,728)	(317,129)				258,977		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			86,796	(326,541)		(326,541)	(692,242)				335,385		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/21/2011	09/23/2031		56,300,000	2.7412 USD			(305,894)	1,306,575		1,306,575	3,334,531				1,251,453		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	09/21/2011	09/23/2014		11,100,000	0.5848 USD			469	(18,159)		(18,159)	41,018				88,045		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	09/21/2011	09/23/2016		12,500,000	1.1258 USD			17,435	(27,337)		(27,337)	7,663				133,276		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	09/21/2011	09/23/2031		72,300,000	2.7698 USD			397,996	(1,359,469)		(1,359,469)	(4,293,687)				1,607,106		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	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	09/21/2011	09/23/2013		23,900,000	0.4528 USD USDL1BBBA3M			(6,876)	(25,807)		(25,807)	80,947				146,492		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	09/21/2011	09/23/2013		16,000,000	0.4528 USD USDL1BBBA3M			(4,603)	(17,277)		(17,277)	54,190				98,070		005
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 USDL1BBBA3M			151,958	2,995,610		2,995,610	(635,377)				296,034		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 USDL1BBBA3M			12,728	(31,132)		(31,132)	6,531				102,450		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 USDL1BBBA3M			55,952	(136,852)		(136,852)	28,710				450,353		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 USDL1BBBA3M			179,714	(1,755,666)		(1,755,666)	(1,569,361)				774,626		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 USDL1BBBA3M			(1,412)	(2,409)		(2,409)	28,066				52,859		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 USDL1BBBA3M			(1,247)	(2,129)		(2,129)	24,802				46,712		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 USDL1BBBA3M			2,110	(12,628)		(12,628)	61,743				135,862		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/22/2011	09/27/2021		55,200,000	1.9588 USD USDL1BBBA3M			191,178	(1,254,684)		(1,254,684)	(1,032,068)				856,515		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 USDL1BBBA3M			121,569	(1,474,648)		(1,474,648)	(1,454,212)				558,048		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 USDL1BBBA3M			213,749	(3,433,527)		(3,433,527)	(3,522,955)				1,140,467		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	09/22/2011	09/26/2013		8,200,000	USDL1BBBA3M 0.5122 USD			1,256	1,764		1,764	(26,672)				50,400		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	09/22/2011	09/26/2013		7,500,000	USDL1BBBA3M 0.5122 USD			1,148	1,613		1,613	(24,396)				46,098		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	09/22/2011	09/26/2016		9,500,000	USDL1BBBA3M 1.1142 USD			(12,843)	26,468		26,468	(6,236)				101,383		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	09/22/2011	09/26/2016		43,900,000	USDL1BBBA3M 1.1142 USD			(59,347)	122,311		122,311	(28,817)				468,495		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	09/22/2011	09/28/2026		40,400,000	USDL1BBBA3M 2.3772 USD			(182,179)	1,633,477		1,633,477	1,572,961				774,626		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	09/22/2011	09/26/2041		43,100,000	USDL1BBBA3M 2.6482 USD			(223,554)	3,337,978		3,337,978	3,652,522				1,178,756		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	09/22/2011	09/26/2014		17,400,000	USDL1BBBA3M 0.6302 USD			(2,469)	9,675		9,675	(62,519)				138,245		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	09/22/2011	09/27/2021		52,000,000	USDL1BBBA3M 1.9722 USD			(181,837)	1,120,895		1,120,895	973,977				806,862		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	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	09/22/2011	09/26/2031		24,700,000	USD LIBBBA3M 2.5322 USD			(120,953)	1,369,725		1,369,725	1,433,981				549,155		005
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	USD LIBBBA3M 2.5898 USD			201,526	(3,565,924)		(3,565,924)	(3,365,184)				1,094,024		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	USD LIBBBA3M 0.6428 USD			1,707	(2,807)		(2,807)	35,679				79,582		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	USD LIBBBA3M 1.1288 USD			13,857	(21,625)		(21,625)	6,084				106,751		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	USD LIBBBA3M 1.1288 USD			41,570	(64,875)		(64,875)	18,253				320,254		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	USD LIBBBA3M 1.9568 USD			138,226	(915,734)		(915,734)	(747,952)				620,663		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	USD LIBBBA3M 2.3408 USD			176,626	(1,797,249)		(1,797,249)	(1,552,321)				766,956		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	USD LIBBBA3M 2.4828 USD			143,120	(1,893,044)		(1,893,044)	(1,734,416)				667,130		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	USD LIBBBA3M 2.1682 USD			(158,956)	177,386		177,386	771,690				620,842		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	USD LIBBBA3M 2.7302 USD			(161,367)	749,177		749,177	1,776,741				667,130		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	USD LIBBBA3M 2.8552 USD			(227,656)	1,436,461		1,436,461	3,481,347				1,094,177		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	USD LIBBBA3M 1.2442 USD			(16,639)	(28,655)		(28,655)	(2,982)				106,816		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	USD LIBBBA3M 1.2442 USD			(49,917)	(85,966)		(85,966)	(8,947)				320,449		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	USD LIBBBA3M 2.5782 USD			(199,956)	620,811		620,811	1,588,698				767,029		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	USD LIBBBA3M 0.5622 USD			299	(2,951)		(2,951)	(18,223)				35,878		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	USD LIBBBA3M 0.7228 USD			1,470	6,960		6,960	14,170				33,498		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/29/2011	10/04/2021		5,800,000	USD LIBBBA3M 2.1748 USD			23,084	(23,394)		(23,394)	(112,571)				90,087		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/29/2011	10/05/2026		7,500,000	USD LIBBBA3M 2.5618 USD			37,106	(132,762)		(132,762)	(298,017)				143,899		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	USD LIBBBA3M 2.7068 USD			70,623	(381,001)		(381,001)	(786,748)				295,844		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	09/29/2011	10/03/2041		12,800,000	USD LIBBBA3M 2.8138 USD			71,392	(566,944)		(566,944)	(1,108,823)				350,185		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	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd	09/29/2011	10/03/2041		12,200,000	USD LIBBBA3M 2.8222 USD			(68,301)	519,817		519,817	1,057,948				333,770		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 USD LIBBBA3M			203,472	4,627,624		4,627,624	(1,300,473)				448,909		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 USD LIBBBA3M			35,686	(204,817)		(204,817)	(295,365)				143,899		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 USD LIBBBA3M			67,771	(561,078)		(561,078)	(779,679)				295,906		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 USD LIBBBA3M			68,199	(827,970)		(827,970)	(1,094,013)				350,201		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	10/03/2011	10/05/2016		15,700,000	1.2188 USD USD LIBBBA3M			25,078	26,131		26,131	4,241				168,008		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	10/03/2011	10/05/2026		48,400,000	2.3698 USD USD LIBBBA3M			216,582	(2,007,397)		(2,007,397)	(1,891,063)				928,631		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	10/03/2011	10/05/2041		71,600,000	2.5878 USD USD LIBBBA3M			359,420	(6,415,594)		(6,415,594)	(6,032,714)				1,959,030		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	10/03/2011	10/07/2013		19,300,000	0.5938 USD USD LIBBBA3M			672	20,105		20,105	58,763				119,818		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	10/03/2011	10/05/2021		60,100,000	2.0248 USD USD LIBBBA3M			217,101	(1,032,955)		(1,032,955)	(1,147,218)				933,621		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	10/03/2011	10/06/2031		55,300,000	2.4948 USD USD LIBBBA3M			264,740	(3,391,369)		(3,391,369)	(3,209,166)				1,230,347		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	10/03/2011	10/07/2013		17,400,000	USD LIBBBA3M 0.5982 USD			(798)	(19,281)		(19,281)	(52,791)				108,023		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	10/03/2011	10/07/2013		15,800,000	USD LIBBBA3M 0.6012 USD			(843)	(18,223)		(18,223)	(47,821)				98,089		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	10/03/2011	10/06/2014		14,800,000	0.7412 USD USD LIBBBA3M			(5,969)	(31,755)		(31,755)	(48,869)				118,233		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	10/03/2011	10/05/2016		14,400,000	1.2142 USD USD LIBBBA3M			(22,836)	(21,042)		(21,042)	(4,042)				154,096		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Citibank NA	10/03/2011	10/06/2031		68,000,000	2.4922 USD USD LIBBBA3M			(325,097)	4,197,479		4,197,479	3,945,185				1,512,904		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	10/03/2011	10/07/2013		25,200,000	0.5988 USD USD LIBBBA3M			1,193	28,152		28,152	76,419				156,446		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	HSBC USA Inc	10/03/2011	10/05/2021		65,600,000	2.0042 USD USD LIBBBA3M			(233,591)	1,246,129		1,246,129	1,248,829				1,019,061		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	HSBC USA Inc	10/03/2011	10/05/2026		63,900,000	2.3562 USD USD LIBBBA3M			(283,769)	2,758,092		2,758,092	2,493,494				1,226,023		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	HSBC USA Inc	10/03/2011	10/07/2041		83,900,000	2.5832 USD USD LIBBBA3M			(420,199)	7,595,128		7,595,128	7,064,910				2,295,781		005

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Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	10/04/2011	10/07/2013		18,400,000	0.6258 USD USDLIBBBA3M			2,209	27,013		27,013	53,757				114,231		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	10/04/2011	10/07/2013		11,700,000	0.6258 USD USDLIBBBA3M			1,405	17,177		17,177	34,182				72,636		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	10/04/2011	10/06/2014		12,400,000	0.7618 USD USDLIBBBA3M			5,705	32,272		32,272	39,776				99,060		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	10/04/2011	10/06/2016		55,400,000	1.2158 USD USDLIBBBA3M			88,367	80,642		80,642	12,522				593,022		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	10/04/2011	10/06/2021		61,500,000	1.9898 USD USDLIBBBA3M			217,099	(1,253,262)		(1,253,262)	(1,173,825)				955,507		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	10/04/2011	10/06/2026		49,300,000	2.3288 USD USDLIBBBA3M			215,814	(2,300,775)		(2,300,775)	(1,922,724)				945,988		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	10/04/2011	10/06/2031		37,600,000	2.4458 USD USDLIBBBA3M			175,594	(2,592,946)		(2,592,946)	(2,174,310)				836,547		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	10/04/2011	10/07/2041		54,700,000	2.5278 USD USDLIBBBA3M			266,666	(5,563,952)		(5,563,952)	(4,577,187)				1,496,772		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	10/04/2011	10/06/2014		13,200,000	USDLIBBBA3M 0.7692 USD			(6,317)	(36,789)		(36,789)	(42,108)				105,451		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	10/04/2011	10/07/2013		17,400,000	USDLIBBBA3M 0.6332 USD			(2,411)	(27,488)		(27,488)	(50,521)				108,023		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	10/04/2011	10/07/2013		11,300,000	USDLIBBBA3M 0.6332 USD			(1,566)	(17,852)		(17,852)	(32,810)				70,153		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	10/04/2011	10/06/2016		55,700,000	USDLIBBBA3M 1.2262 USD			(90,293)	(106,673)		(106,673)	(11,259)				596,233		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	10/04/2011	10/06/2026		50,100,000	USDLIBBBA3M 2.3532 USD			(222,372)	2,186,408		2,186,408	1,958,395				961,339		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	10/04/2011	10/07/2041		54,400,000	USDLIBBBA3M 2.5512 USD			(268,386)	5,278,100		5,278,100	4,565,772				1,488,563		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	10/04/2011	10/06/2031		37,100,000	USDLIBBBA3M 2.4682 USD			(175,337)	2,430,328		2,430,328	2,150,034				825,423		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd	10/04/2011	10/06/2021		62,500,000	USDLIBBBA3M 2.0032 USD			(222,723)	1,200,093		1,200,093	1,195,004				971,043		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	10/06/2011	10/11/2013		24,300,000	USDLIBBBA3M 0.6422 USD			(4,657)	(41,514)		(41,514)	(70,716)				151,402		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	10/06/2011	10/11/2013		10,000,000	USDLIBBBA3M 0.6422 USD			(1,917)	(17,084)		(17,084)	(29,101)				62,305		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC USA Inc	10/06/2011	10/11/2014		12,000,000	USDLIBBBA3M 0.8042 USD			(7,160)	(43,046)		(43,046)	(37,626)				96,125		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	10/06/2011	10/11/2016		44,900,000	USDLIBBBA3M 1.3222 USD			(84,935)	(271,970)		(271,970)	917				481,353		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	HSBC USA Inc	10/06/2011	10/11/2021		52,200,000	USD LIBBBA3M 2.1482 USD			(206,538)	344,651		344,651	1,018,321				811,599		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	10/06/2011	10/11/2026		49,000,000	USD LIBBBA3M 2.4882 USD			(235,526)	1,322,684		1,322,684	1,939,764				940,675		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	10/06/2011	10/11/2031		38,700,000	USD LIBBBA3M 2.5962 USD			(196,467)	1,773,902		1,773,902	2,270,826				861,323		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	10/06/2011	10/11/2041		56,100,000	USD LIBBBA3M 2.6762 USD			(296,021)	4,035,966		4,035,966	4,782,286				1,535,366		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	10/06/2011	10/11/2013		24,900,000	0.6388 USD USD LIBBBA3M			4,349	41,252		41,252	72,669				155,140		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	10/06/2011	10/11/2013		10,300,000	0.6388 USD USD LIBBBA3M			1,799	17,064		17,064	30,060				64,174		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	10/06/2011	10/14/2014		11,800,000	0.8088 USD USD LIBBBA3M			7,076	43,693		43,693	36,869				94,676		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	10/06/2011	10/11/2021		52,600,000	2.1578 USD USD LIBBBA3M			208,935	(302,891)		(302,891)	(1,027,387)				817,818		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	10/06/2011	10/11/2041		56,000,000	2.6848 USD USD LIBBBA3M			296,220	(3,932,149)		(3,932,149)	(4,778,943)				1,532,629		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	10/06/2011	10/11/2016		45,200,000	1.3318 USD USD LIBBBA3M			86,588	293,016		293,016	(1,920)				484,570		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	10/06/2011	10/11/2026		48,900,000	2.4898 USD USD LIBBBA3M			235,241	(1,310,267)		(1,310,267)	(1,936,091)				938,755		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	JPMorgan Chase & Co	10/06/2011	10/11/2031		38,900,000	2.6008 USD USD LIBBBA3M			197,929	(1,755,460)		(1,755,460)	(2,283,562)				865,774		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	10/06/2011	10/11/2013		15,400,000	USD LIBBBA3M 0.6542 USD			(3,414)	(29,118)		(29,118)	(44,365)				95,950		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 USD LIBBBA3M			200,579	5,652,792		5,652,792	(2,012,997)				539,480		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	10/12/2011	10/15/2013		47,300,000	0.68 USD USD LIBBBA3M			14,304	107,236		107,236	133,346				295,756		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	10/12/2011	10/15/2013		28,800,000	0.68 USD USD LIBBBA3M			8,709	65,294		65,294	81,192				180,080		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	10/12/2011	10/14/2014		19,900,000	0.895 USD USD LIBBBA3M			16,714	116,461		116,461	57,860				159,666		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	10/12/2011	10/13/2016		13,400,000	1.5025 USD USD LIBBBA3M			31,606	187,608		187,608	(6,137)				143,742		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	10/12/2011	10/13/2016		53,900,000	1.5025 USD USD LIBBBA3M			127,131	754,631		754,631	(24,683)				578,188		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	10/12/2011	10/13/2021		55,600,000	2.405 USD USD LIBBBA3M			256,589	882,472		882,472	(1,124,616)				864,710		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	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	10/12/2011	10/13/2026		60,800,000	2.75 USD USDL1BBBA3M			333,026	331,918		331,918	(2,468,252)				1,167,424		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	10/12/2011	10/13/2031		47,300,000	2.865 USD USDL1BBBA3M			272,680	(208,476)		(208,476)	(2,848,197)				1,052,875		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	10/12/2011	10/14/2041		66,000,000	2.945 USD USDL1BBBA3M			393,684	(1,192,907)		(1,192,907)	(5,820,589)				1,806,564		005
Pay Fixed USD Receive Floating USD Interest Rate Annuity Benefit	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	10/12/2011	10/13/2013		45,100,000	0.0683 USD USDL1BBBA3M			(13,920)	(103,974)		(103,974)	(126,869)				281,499		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	10/12/2011	10/13/2013		12,600,000	0.0683 USD USDL1BBBA3M			(3,889)	(29,048)		(29,048)	(35,445)				78,645		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	10/12/2011	10/14/2014		21,100,000	0.8975 USD USDL1BBBA3M			(17,854)	(124,810)		(124,810)	(61,223)				169,294		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	10/12/2011	10/13/2016		12,100,000	1.505 USD USDL1BBBA3M			(28,615)	(170,749)		(170,749)	5,611				129,797		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	10/12/2011	10/13/2016		40,700,000	1.505 USD USDL1BBBA3M			(96,252)	(574,338)		(574,338)	18,872				436,591		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	10/12/2011	10/13/2021		55,900,000	2.4075 USD USDL1BBBA3M			(258,322)	(899,528)		(899,528)	1,131,034				869,375		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	10/12/2011	10/13/2026		61,300,000	2.7525 USD USDL1BBBA3M			(336,148)	(353,685)		(353,685)	2,489,111				1,177,025		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	10/12/2011	10/13/2031		47,000,000	2.8675 USD USDL1BBBA3M			(271,244)	189,024		189,024	2,830,789				1,046,197		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	10/12/2011	10/14/2041		66,000,000	2.9475 USD USDL1BBBA3M			(394,096)	1,159,797		1,159,797	5,822,366				1,806,564		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	10/12/2011	10/14/2041		16,400,000	2.9402 USD USDL1BBBA3M			(98,100)	311,976		311,976	1,445,349				448,904		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	10/12/2011	10/14/2021		13,600,000	2.3902 USD USDL1BBBA3M			(62,652)	(197,948)		(197,948)	274,665				211,542		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	10/12/2011	10/14/2026		15,800,000	2.7432 USD USDL1BBBA3M			(86,730)	(72,826)		(72,826)	641,063				303,405		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	10/12/2011	10/14/2031		9,600,000	2.8622 USD USDL1BBBA3M			(55,553)	46,430		46,430	577,933				213,706		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	10/17/2011	10/19/2016		67,500,000	1.4282 USD USDL1BBBA3M			(150,347)	(712,261)		(712,261)	23,806				725,385		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	10/17/2011	10/19/2021		61,100,000	2.3842 USD USDL1BBBA3M			(282,121)	(846,246)		(846,246)	1,238,792				951,066		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	10/17/2011	10/19/2026		32,900,000	2.7552 USD USDL1BBBA3M			(182,426)	(196,587)		(196,587)	1,338,376				632,072		005
Pay Fixed USD Receive Floating USD Interest Rate Annuity Benefit	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC USA Inc	10/17/2011	10/21/2013		15,400,000	0.6542 USD USDL1BBBA3M			(4,502)	(28,083)		(28,083)	(44,193)				96,805		005

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Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	10/17/2011	10/21/2013		14,400,000	USD LIBBBA3M 0.6542 USD			(4,210)	(26,260)		(26,260)	(41,323)				90,519		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	10/17/2011	10/21/2041		22,900,000	USD LIBBBA3M 2.9592 USD			(138,656)	349,693		349,693	2,024,089				627,026		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	10/19/2011	10/21/2041		14,600,000	USD LIBBBA3M 2.9588 USD			88,619	(225,217)		(225,217)	(1,291,241)				399,763		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	10/19/2011	10/21/2016		15,000,000	USD LIBBBA3M 1.3988 USD			32,547	137,610		137,610	(4,753)				161,294		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	10/19/2011	10/21/2026		13,100,000	USD LIBBBA3M 2.7358 USD			72,211	45,193		45,193	(532,974)				251,723		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	10/19/2011	10/21/2021		20,400,000	USD LIBBBA3M 2.3668 USD			93,632	248,557		248,557	(414,479)				317,632		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	10/19/2011	10/21/2021		54,800,000	USD LIBBBA3M 2.3658 USD			251,384	662,862		662,862	(1,113,268)				853,246		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	10/19/2011	10/21/2031		10,300,000	USD LIBBBA3M 2.8588 USD			59,944	(57,052)		(57,052)	(621,235)				229,402		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	10/19/2011	10/21/2041		24,200,000	USD LIBBBA3M 2.9508 USD			146,405	(412,167)		(412,167)	(2,138,189)				662,622		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	10/19/2011	10/21/2013		21,000,000	USD LIBBBA3M 0.6278 USD			5,088	29,007		29,007	61,218				132,006		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	10/19/2011	10/21/2013		15,900,000	USD LIBBBA3M 0.6278 USD			3,852	21,962		21,962	46,351				99,948		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	10/19/2011	10/21/2016		52,600,000	USD LIBBBA3M 1.3948 USD			113,605	473,174		473,174	(16,184)				565,603		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	10/19/2011	10/21/2026		34,600,000	USD LIBBBA3M 2.7318 USD			190,379	102,152		102,152	(1,407,195)				664,857		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	10/27/2011	10/31/2013		16,800,000	USD LIBBBA3M 0.6352 USD			(4,998)	(24,151)		(24,151)	(48,878)				106,529		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	10/27/2011	10/31/2013		17,700,000	USD LIBBBA3M 0.6352 USD			(5,265)	(25,445)		(25,445)	(51,497)				112,236		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	10/27/2011	11/01/2021		35,000,000	USD LIBBBA3M 2.4692 USD			(170,887)	(741,857)		(741,857)	723,639				545,814		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	10/27/2011	11/02/2026		25,100,000	USD LIBBBA3M 2.8702 USD			(147,713)	(511,295)		(511,295)	1,035,130				482,853		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	10/27/2011	10/31/2041		16,800,000	USD LIBBBA3M 3.1252 USD			(109,578)	(310,388)		(310,388)	1,516,723				460,215		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	10/27/2011	10/31/2016		37,600,000	USD LIBBBA3M 1.4432 USD			(87,137)	(412,864)		(412,864)	18,401				405,522		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	10/27/2011	10/31/2041		16,700,000	USD LIBBBA3M 3.1088 USD			108,241	253,488		253,488	(1,504,738)				457,475		005

STATEMENT AS OF MARCH 31, 2012 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	Credit Suisse First Boston International	10/27/2011	10/31/2013		23,500,000	0.6318 USD USDL1BBBA3M			6,791	32,524		32,524	68,566				149,014		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	10/27/2011	10/31/2013		19,600,000	0.6318 USD USDL1BBBA3M			5,664	27,126		27,126	57,187				124,284		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	10/27/2011	10/31/2016		37,500,000	1.4378 USD USDL1BBBA3M			86,399	402,680		402,680	(17,887)				404,443		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	10/27/2011	11/02/2021		34,800,000	2.4648 USD USDL1BBBA3M			169,527	724,082		724,082	(719,119)				542,773		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	10/27/2011	11/02/2026		24,000,000	2.8628 USD USDL1BBBA3M			140,795	466,748		466,748	(989,112)				461,693		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	10/28/2011	11/01/2016		7,200,000	1.41 USD USDL1BBBA3M			16,155	67,406		67,406	(2,956)				77,676		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	10/28/2011	11/01/2016		24,200,000	1.41 USD USDL1BBBA3M			54,300	226,558		226,558	(9,934)				261,079		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	10/28/2011	11/01/2021		36,100,000	2.46 USD USDL1BBBA3M			175,763	721,838		721,838	(747,503)				562,968		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	10/28/2011	11/02/2026		30,600,000	2.86 USD USDL1BBBA3M			179,585	568,692		568,692	(1,261,806)				588,658		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	10/28/2011	11/03/2031		19,800,000	3.01 USD USDL1BBBA3M			123,627	348,320		348,320	(1,212,906)				441,387		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	10/28/2011	11/01/2041		32,700,000	3.11 USD USDL1BBBA3M			212,347	483,633		483,633	(2,946,768)				895,817		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	10/28/2011	11/01/2013		13,600,000	0.61 USD USDL1BBBA3M			3,316	13,839		13,839	40,455				86,312		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	10/28/2011	11/03/2014		9,200,000	0.79 USD USDL1BBBA3M			6,383	26,420		26,420	28,755				74,607		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	10/31/2011	11/02/2016		45,700,000	1.2848 USD USDL1BBBA3M			88,723	169,621		169,621	(7,672)				493,175		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	10/31/2011	11/04/2013		44,700,000	0.5648 USD USDL1BBBA3M			6,322	13,015		13,015	138,128				284,420		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	10/31/2011	11/02/2021		17,800,000	2.2938 USD USDL1BBBA3M			79,458	93,659		93,659	(362,090)				277,625		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	11/01/2011	11/03/2021		35,300,000	2.1888 USD USDL1BBBA3M			148,647	(144,412)		(144,412)	(710,503)				550,650		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	11/01/2011	11/04/2013		14,000,000	0.5778 USD USDL1BBBA3M			2,569	6,901		6,901	42,842				89,080		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	11/01/2011	11/03/2016		31,200,000	1.2468 USD USDL1BBBA3M			57,906	61,911		61,911	(2,626)				336,798		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	11/01/2011	11/03/2026		40,000,000	2.5638 USD USDL1BBBA3M			205,939	(735,424)		(735,424)	(1,608,891)				769,560		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	HSBC USA Inc	11/01/2011	11/03/2031		33,400,000	2.6888 USD USDL1BBBA3M			182,397	(1,072,650)		(1,072,650)	(1,987,903)				744,561		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	11/01/2011	11/04/2041		42,500,000	2.7828 USD USDL1BBBA3M			242,079	(2,167,379)		(2,167,379)	(3,683,265)				1,164,449		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	11/01/2011	11/04/2013		10,400,000	0.5818 USD USDL1BBBA3M			2,012	5,785		5,785	31,724				66,174		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/01/2011	11/04/2013		7,800,000	0.5818 USD USDL1BBBA3M			1,509	4,339		4,339	23,793				49,630		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/01/2011	11/03/2021		36,700,000	2.1368 USD USDL1BBBA3M			149,772	(318,866)		(318,866)	(733,888)				572,489		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/01/2011	11/03/2031		21,700,000	2.6438 USD USDL1BBBA3M			116,062	(847,866)		(847,866)	(1,286,058)				483,742		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/01/2011	11/04/2041		33,800,000	2.7428 USD USDL1BBBA3M			189,144	(1,995,282)		(1,995,282)	(2,914,681)				926,080		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/01/2011	11/03/2016		23,100,000	1.2158 USD USDL1BBBA3M			41,083	13,692		13,692	(301)				249,360		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/01/2011	11/03/2026		28,100,000	2.5168 USD USDL1BBBA3M			141,370	(681,179)		(681,179)	(1,125,382)				540,616		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 USDL1BBBA3M			84,015	280,116		280,116	(30,867)				124,609		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	11/02/2011	11/04/2013		11,300,000	0.5732 USD USDL1BBBA3M			(2,139)	(4,788)		(4,788)	(34,851)				71,900		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	11/02/2011	11/04/2026		20,300,000	2.6168 USD USDL1BBBA3M			107,556	(239,991)		(239,991)	(820,899)				390,588		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/02/2011	11/04/2016		7,500,000	1.2448 USD USDL1BBBA3M			14,012	14,150		14,150	(484)				80,985		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/02/2011	11/04/2021		27,100,000	2.2228 USD USDL1BBBA3M			116,890	(30,749)		(30,749)	(548,424)				422,797		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/02/2011	11/04/2031		13,400,000	2.7578 USD USDL1BBBA3M			75,721	(287,800)		(287,800)	(802,998)				298,737		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/02/2011	11/04/2041		23,200,000	2.8658 USD USDL1BBBA3M			137,363	(796,732)		(796,732)	(2,031,665)				635,652		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	11/04/2011	11/08/2041		27,800,000	2.8482 USD USDL1BBBA3M			(163,696)	1,051,467		1,051,467	2,427,629				761,828		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	11/04/2011	11/08/2013		28,700,000	0.5772 USD USDL1BBBA3M			(6,052)	(13,740)		(13,740)	(88,555)				183,240		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	11/04/2011	11/08/2013		18,400,000	0.5772 USD USDL1BBBA3M			(3,880)	(8,809)		(8,809)	(56,774)				117,478		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	11/04/2011	11/08/2016		47,300,000	1.2122 USD USDL1BBBA3M			(85,062)	(15,533)		(15,533)	(164)				511,354		005

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

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Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	11/04/2011	11/08/2021		38,500,000	USD LIBBBA3M 2.1952 USD			(163,850)	139,966		139,966	775,824				600,995		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	11/04/2011	11/09/2026		28,300,000	USD LIBBBA3M 2.6002 USD			(149,094)	394,104		394,104	1,141,727				544,770		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	11/04/2011	11/10/2031		14,400,000	USD LIBBBA3M 2.7402 USD			(80,904)	348,471		348,471	861,121				321,165		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/09/2011	11/16/2026		30,100,000	USD LIBBBA3M 2.5388 USD			154,358	(653,915)		(653,915)	(1,209,295)				579,800		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/09/2011	11/14/2031		24,500,000	USD LIBBBA3M 2.6688 USD			133,603	(864,172)		(864,172)	(1,455,620)				546,580		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/09/2011	11/14/2041		34,800,000	USD LIBBBA3M 2.7798 USD			199,428	(1,794,839)		(1,794,839)	(3,013,500)				953,919		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/09/2011	11/14/2016		37,600,000	USD LIBBBA3M 1.2428 USD			71,342	59,616		59,616	(3,733)				407,213		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/09/2011	11/14/2021		41,900,000	USD LIBBBA3M 2.1558 USD			175,138	(307,833)		(307,833)	(844,744)				654,629		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	11/09/2011	11/14/2031		13,400,000	USD LIBBBA3M 2.6838 USD			73,699	(441,541)		(441,541)	(797,267)				298,946		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC USA Inc	11/09/2011	11/14/2013		11,500,000	USD LIBBBA3M 0.6438 USD			4,599	17,771		17,771	33,860				73,798		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	11/09/2011	11/14/2016		8,300,000	USD LIBBBA3M 1.2568 USD			16,039	18,410		18,410	(1,091)				89,890		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	11/09/2011	11/14/2021		12,100,000	USD LIBBBA3M 2.1578 USD			50,637	(86,751)		(86,751)	(244,009)				189,046		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	11/09/2011	11/14/2026		13,500,000	USD LIBBBA3M 2.5478 USD			69,659	(278,118)		(278,118)	(542,824)				259,994		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	11/09/2011	11/14/2041		16,200,000	USD LIBBBA3M 2.7928 USD			93,513	(793,202)		(793,202)	(1,405,114)				444,066		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC USA Inc	11/17/2011	11/21/2013		8,200,000	USD LIBBBA3M 0.7938 USD			6,211	32,743		32,743	21,484				52,931		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	11/17/2011	11/23/2026		14,600,000	USD LIBBBA3M 2.5068 USD			73,583	(377,829)		(377,829)	(585,682)				281,416		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	11/17/2011	11/21/2031		16,100,000	USD LIBBBA3M 2.6168 USD			85,570	(699,006)		(699,006)	(952,698)				359,356		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	11/17/2011	11/21/2041		18,100,000	USD LIBBBA3M 2.6978 USD			99,865	(1,232,696)		(1,232,696)	(1,551,902)				496,308		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	11/17/2011	11/22/2021		17,500,000	USD LIBBBA3M 2.1578 USD			72,973	(128,028)		(128,028)	(354,656)				273,724		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	11/18/2011	11/22/2016		20,700,000	USD LIBBBA3M 1.3498 USD			44,210	129,580		129,580	(7,672)				224,714		005

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Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	11/18/2011	11/24/2031		18,700,000	2.6518 USD USDL1BBBA3M			100,807	(711,627)		(711,627)	(1,110,746)				417,476		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	11/18/2011	11/22/2041		21,300,000	2.7308 USD USDL1BBBA3M			119,029	(1,309,854)		(1,309,854)	(1,834,072)				584,080		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	11/18/2011	11/22/2013		9,000,000	0.7808 USD USDL1BBBA3M			6,419	34,042		34,042	23,962				58,143		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Royal Bank of Scotland PLC	11/18/2011	11/24/2014		11,300,000	0.8978 USD USDL1BBBA3M			11,365	62,385		62,385	33,270				92,648		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	11/18/2011	11/22/2021		27,600,000	2.2038 USD USDL1BBBA3M			117,872	(91,799)		(91,799)	(562,291)				431,702		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	11/18/2011	11/23/2026		17,000,000	2.5448 USD USDL1BBBA3M			87,095	(359,367)		(359,367)	(684,242)				327,676		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	11/18/2011	11/24/2031		36,400,000	2.6428 USD USDL1BBBA3M			195,404	(1,435,950)		(1,435,950)	(2,160,245)				812,628		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	11/18/2011	11/22/2041		60,600,000	2.7238 USD USDL1BBBA3M			337,587	(3,811,922)		(3,811,922)	(5,213,472)				1,661,749		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	HSBC USA Inc	11/18/2011	11/22/2021		65,800,000	2.1918 USD USDL1BBBA3M			279,041	(288,995)		(288,995)	(1,338,542)				1,029,203		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	HSBC USA Inc	11/18/2011	11/23/2026		46,200,000	2.5328 USD USDL1BBBA3M			235,308	(1,045,906)		(1,045,906)	(1,857,476)				890,508		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	11/18/2011	11/24/2031		36,400,000	2.6338 USD USDL1BBBA3M			194,585	(1,486,702)		(1,486,702)	(2,158,396)				812,628		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	11/18/2011	11/22/2041		60,600,000	2.7068 USD USDL1BBBA3M			335,011	(4,019,063)		(4,019,063)	(5,202,318)				1,661,749		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Royal Bank of Scotland PLC	11/18/2011	11/23/2026		46,200,000	2.5298 USD USDL1BBBA3M			234,961	(1,063,224)		(1,063,224)	(1,856,963)				890,508		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	11/21/2011	11/23/2016		20,400,000	1.3448 USD USDL1BBBA3M			43,111	122,538		122,538	(7,683)				221,522		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	11/21/2011	11/25/2041		16,100,000	2.6668 USD USDL1BBBA3M			87,234	(1,197,794)		(1,197,794)	(1,375,559)				441,549		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/21/2011	11/25/2013		18,400,000	0.8048 USD USDL1BBBA3M			14,044	76,996		76,996	48,200				119,167		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/21/2011	11/23/2021		19,100,000	2.1518 USD USDL1BBBA3M			78,898	(152,539)		(152,539)	(387,033)				298,793		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/21/2011	11/23/2026		16,000,000	2.4868 USD USDL1BBBA3M			79,493	(454,283)		(454,283)	(640,701)				308,401		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	11/21/2011	11/24/2031		12,700,000	2.5918 USD USDL1BBBA3M			66,431	(601,437)		(601,437)	(750,145)				283,527		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	11/22/2011	11/25/2031		13,200,000	2.5538 USD USDL1BBBA3M			67,703	(703,584)		(703,584)	(777,393)				294,710		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 Annuity Benefit	N/A	Interest	Royal Bank of Scotland PLC	11/22/2011	11/25/2013		21,800,000	0.7758 USD USDL1BBBA3M			14,912	80,848		80,848	58,751				141,187		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	11/22/2011	11/25/2021		22,300,000	2.1258 USD USDL1BBBA3M			90,517	(232,909)		(232,909)	(452,546)				348,951		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	11/22/2011	11/25/2026		13,000,000	2.4548 USD USDL1BBBA3M			63,460	(422,280)		(422,280)	(519,711)				250,623		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	11/22/2011	11/25/2041		16,900,000	2.6218 USD USDL1BBBA3M			89,554	(1,410,980)		(1,410,980)	(1,436,213)				463,489		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	11/23/2011	11/25/2021		18,800,000	2.1258 USD USDL1BBBA3M			76,024	(196,354)		(196,354)	(381,518)				294,183		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	11/23/2011	11/25/2041		9,800,000	2.5968 USD USDL1BBBA3M			51,169	(867,472)		(867,472)	(830,180)				268,769		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	11/23/2011	11/25/2026		11,200,000	2.4408 USD USDL1BBBA3M			54,111	(383,409)		(383,409)	(447,171)				215,921		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	11/23/2011	11/25/2021		26,200,000	2.1208 USD USDL1BBBA3M			105,621	(285,291)		(285,291)	(531,360)				409,979		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	11/23/2011	11/25/2026		36,600,000	2.4298 USD USDL1BBBA3M			175,820	(1,303,248)		(1,303,248)	(1,459,799)				705,599		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	11/23/2011	11/25/2041		47,600,000	2.5838 USD USDL1BBBA3M			246,988	(4,337,875)		(4,337,875)	(4,025,600)				1,305,449		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Credit Suisse First Boston International	11/23/2011	11/25/2031		28,900,000	2.5208 USD USDL1BBBA3M			145,405	(1,688,183)		(1,688,183)	(1,696,636)				645,236		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	11/25/2011	12/01/2014		10,200,000	0.9168 USD USDL1BBBA3M			10,284	61,196		61,196	29,950				83,931		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	11/25/2011	11/30/2026		25,800,000	2.4388 USD USDL1BBBA3M			124,181	(889,503)		(889,503)	(1,029,511)				497,622		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC USA Inc	11/25/2011	11/29/2013		18,500,000	0.8208 USD USDL1BBBA3M			14,212	82,579		82,579	48,395				120,210		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC USA Inc	11/25/2011	11/29/2016		10,600,000	1.3518 USD USDL1BBBA3M			22,214	65,949		65,949	(4,264)				115,308		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	11/25/2011	11/29/2016		23,600,000	1.3518 USD USDL1BBBA3M			49,459	146,831		146,831	(9,493)				256,723		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	11/25/2011	11/29/2021		30,200,000	2.1308 USD USDL1BBBA3M			122,105	(302,932)		(302,932)	(612,466)				472,839		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	11/25/2011	12/01/2031		28,000,000	2.5288 USD USDL1BBBA3M			141,070	(1,598,465)		(1,598,465)	(1,644,050)				625,403		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	11/25/2011	11/29/2041		30,400,000	2.5868 USD USDL1BBBA3M			157,569	(2,746,851)		(2,746,851)	(2,570,951)				833,886		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	11/28/2011	11/30/2021		14,600,000	USDL1BBBA3M 2.1592 USD			(59,948)	109,082		109,082	297,170				228,623		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 Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	11/28/2011	11/30/2026		14,200,000	USD LIBBBA3M 2.4752 USD			(69,523)	424,577		424,577	568,323				273,885		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	11/28/2011	12/02/2041		15,800,000	USD LIBBBA3M 2.6392 USD			(83,835)	1,261,733		1,261,733	1,344,813				433,461		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	11/29/2011	12/02/2013		18,900,000	USD LIBBBA3M 0.7862 USD			(12,615)	(73,691)		(73,691)	(51,401)				123,112		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	11/29/2011	12/01/2016		31,800,000	USD LIBBBA3M 1.3782 USD			(68,290)	(234,640)		(234,640)	14,584				346,127		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	11/29/2011	12/01/2026		22,500,000	USD LIBBBA3M 2.5132 USD			(112,162)	568,639		568,639	903,970				434,013		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	11/29/2011	12/02/2041		24,100,000	USD LIBBBA3M 2.6762 USD			(129,959)	1,748,623		1,748,623	2,061,372				661,166		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/29/2011	12/01/2021		23,400,000	USD LIBBBA3M 2.1942 USD			(97,987)	104,752		104,752	478,780				366,476		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	11/29/2011	12/01/2031		15,500,000	USD LIBBBA3M 2.6112 USD			(81,065)	688,913		688,913	917,498				346,205		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 USD LIBBBA3M			57,525	794,365		794,365	(39,475)				92,020		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC USA Inc	11/30/2011	12/02/2013		15,300,000	USD LIBBBA3M 0.6572 USD			(5,252)	(26,951)		(26,951)	(46,503)				99,662		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	11/30/2011	12/02/2016		18,200,000	USD LIBBBA3M 1.3252 USD			(36,642)	(90,011)		(90,011)	6,174				198,156		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	11/30/2011	12/02/2021		25,500,000	USD LIBBBA3M 2.2232 USD			(108,586)	49,006		49,006	523,842				399,421		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	11/30/2011	12/02/2026		26,200,000	USD LIBBBA3M 2.5582 USD			(133,510)	515,084		515,084	1,057,053				505,431		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	11/30/2011	12/02/2031		22,500,000	USD LIBBBA3M 2.6662 USD			(120,730)	808,367		808,367	1,338,875				502,591		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	11/30/2011	12/02/2041		31,400,000	USD LIBBBA3M 2.7342 USD			(173,824)	1,911,707		1,911,707	2,705,270				861,436		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	11/30/2011	12/02/2013		20,400,000	USD LIBBBA3M 0.6578 USD			4,406	36,476		36,476	61,925				132,883		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC USA Inc	11/30/2011	12/02/2013		15,300,000	USD LIBBBA3M 0.6622 USD			(5,443)	(28,221)		(28,221)	(46,317)				99,662		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	HSBC USA Inc	11/30/2011	12/02/2014		8,200,000	USD LIBBBA3M 0.8012 USD			(7,445)	(23,942)		(23,942)	(23,942)				67,508		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	11/30/2011	12/02/2041		28,300,000	USD LIBBBA3M 2.7472 USD			(207,738)	1,648,961		1,648,961	1,648,961				776,390		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JPMorgan Chase & Co	11/30/2011	12/02/2016		10,700,000	1.3218 USD USD LIBBBA3M			21,451	51,258		51,258	(3,546)				116,498		005

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Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	11/30/2011	12/02/2021		11,400,000	USD LIBBBA3M 2.2262 USD			(48,630)	18,863		18,863	234,275				178,565		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	11/30/2011	12/02/2026		20,300,000	USD LIBBBA3M 2.5692 USD			(104,003)	371,154		371,154	819,843				391,613		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	11/30/2011	12/02/2031		18,900,000	USD LIBBBA3M 2.6712 USD			(101,650)	664,377		664,377	1,125,189				422,176		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	12/01/2011	12/05/2013		25,400,000	USD LIBBBA3M 0.6842 USD			(10,502)	(56,555)		(56,555)	(75,950)				165,858		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	12/01/2011	12/05/2016		10,700,000	USD LIBBBA3M 1.3592 USD			(22,480)	(69,083)		(69,083)	4,560				116,601		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	12/01/2011	12/05/2016		33,400,000	USD LIBBBA3M 1.3592 USD			(70,172)	(215,644)		(215,644)	14,234				363,968		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/01/2011	12/07/2026		28,900,000	USD LIBBBA3M 2.6218 USD			151,940	(340,988)		(340,988)	(1,174,432)				557,777		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/01/2011	12/05/2031		50,000,000	USD LIBBBA3M 2.7278 USD			276,122	(1,320,143)		(1,320,143)	(2,994,559)				1,117,102		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/01/2011	12/05/2041		57,300,000	USD LIBBBA3M 2.7958 USD			326,177	(2,778,900)		(2,778,900)	(4,976,555)				1,572,201		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	12/05/2011	12/09/2013		31,900,000	USD LIBBBA3M 0.6852 USD			(12,908)	(72,357)		(72,357)	(96,164)				208,979		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	12/05/2011	12/07/2016		27,700,000	USD LIBBBA3M 1.3512 USD			(57,329)	(168,148)		(168,148)	11,266				302,030		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	12/05/2011	12/07/2021		15,900,000	USD LIBBBA3M 2.2502 USD			(68,642)	(5,705)		(5,705)	328,785				249,227		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	12/05/2011	12/07/2026		8,200,000	USD LIBBBA3M 2.6052 USD			(42,678)	113,580		113,580	332,558				158,262		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	12/08/2011	12/14/2026		37,200,000	USD LIBBBA3M 2.5122 USD			(184,230)	953,280		953,280	1,498,750				718,438		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Bank of America Corp	12/08/2011	12/12/2041		48,600,000	USD LIBBBA3M 2.7332 USD			(267,539)	2,968,612		2,968,612	4,189,310				1,333,920		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Royal Bank of Scotland PLC	12/08/2011	12/13/2021		26,500,000	USD LIBBBA3M 2.1352 USD			(106,263)	266,848		266,848	543,088				415,730		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Royal Bank of Scotland PLC	12/08/2011	12/12/2031		29,300,000	USD LIBBBA3M 2.6262 USD			(153,456)	1,236,442		1,236,442	1,739,437				654,940		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	12/12/2011	12/16/2013		12,200,000	USD LIBBBA3M 0.6678 USD			4,034	24,719		24,719	37,540				80,375		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	12/12/2011	12/16/2013		17,300,000	USD LIBBBA3M 0.6692 USD			(5,780)	(35,464)		(35,464)	(53,174)				113,974		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	12/12/2011	12/14/2021		40,900,000	USD LIBBBA3M 2.1398 USD			164,035	(395,739)		(395,739)	(839,115)				641,727		005

STATEMENT AS OF MARCH 31, 2012 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	12/12/2011	12/14/2026		49,400,000	2.5138 USD USDL1BBBA3M			244,314	(1,255,087)		(1,255,087)	(1,990,267)				954,055		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	12/12/2011	12/15/2031		60,000,000	2.6338 USD USDL1BBBA3M			314,738	(2,462,677)		(2,462,677)	(3,565,584)				1,341,454		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	12/12/2011	12/16/2041		70,000,000	2.7288 USD USDL1BBBA3M			383,819	(4,338,484)		(4,338,484)	(6,031,518)				1,921,638		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	12/14/2011	12/16/2013		8,300,000	0.7258 USD USDL1BBBA3M			3,715	25,223		25,223	24,638				54,681		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	12/14/2011	12/16/2016		10,800,000	1.2708 USD USDL1BBBA3M			19,549	24,522		24,522	(2,676)				118,068		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	12/14/2011	12/16/2021		12,200,000	2.0938 USD USDL1BBBA3M			47,185	(168,696)		(168,696)	(248,834)				191,474		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	12/14/2011	12/16/2026		8,300,000	2.4588 USD USDL1BBBA3M			39,675	(268,251)		(268,251)	(332,560)				160,326		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	12/14/2011	12/16/2041		12,300,000	2.6708 USD USDL1BBBA3M			65,315	(905,607)		(905,607)	(1,051,640)				337,659		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	12/15/2011	12/19/2013		15,000,000	0.7168 USD USDL1BBBA3M			6,142	43,413		43,413	44,778				99,058		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	12/15/2011	12/20/2021		38,000,000	2.0808 USD USDL1BBBA3M			145,140	(574,929)		(574,929)	(777,088)				596,730		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	12/15/2011	12/19/2031		18,800,000	2.5448 USD USDL1BBBA3M			93,614	(1,031,935)		(1,031,935)	(1,108,170)				420,439		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	12/15/2011	12/19/2016		37,800,000	1.2658 USD USDL1BBBA3M			67,358	74,856		74,856	(10,134)				413,599		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	12/15/2011	12/21/2026		26,800,000	2.4338 USD USDL1BBBA3M			126,013	(953,431)		(953,431)	(1,073,224)				517,922		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	12/15/2011	12/19/2041		28,300,000	2.6318 USD USDL1BBBA3M			147,074	(2,306,434)		(2,306,434)	(2,408,787)				776,998		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	12/19/2011	12/23/2013		16,900,000	USDL1BBBA3M 0.7412 USD			(7,578)	(56,021)		(56,021)	(49,655)				111,960		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	12/19/2011	12/21/2026		9,700,000	2.3768 USD USDL1BBBA3M			44,013	(414,620)		(414,620)	(386,468)				187,457		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	12/19/2011	12/22/2031		20,800,000	2.4878 USD USDL1BBBA3M			100,150	(1,327,239)		(1,327,239)	(1,220,012)				465,264		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	12/19/2011	12/23/2041		21,700,000	2.5748 USD USDL1BBBA3M			109,203	(2,018,750)		(2,018,750)	(1,834,187)				595,900		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	12/19/2011	12/21/2021		31,200,000	2.0148 USD USDL1BBBA3M			113,330	(657,956)		(657,956)	(633,599)				490,016		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	12/19/2011	12/21/2026		43,400,000	2.3648 USD USDL1BBBA3M			195,621	(1,920,445)		(1,920,445)	(1,727,202)				838,724		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	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	12/19/2011	12/22/2031		34,400,000	2.4748 USD USDL1BBBA3M			164,514	(2,264,518)		(2,264,518)	(2,015,172)				769,474		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	12/19/2011	12/23/2041		56,100,000	2.5548 USD USDL1BBBA3M			279,512	(5,444,950)		(5,444,950)	(4,729,633)				1,540,553		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/20/2011	12/23/2013		49,500,000	0.7318 USD USDL1BBBA3M			20,585	155,831		155,831	146,514				327,931		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/20/2011	12/22/2016		33,600,000	1.2798 USD USDL1BBBA3M			60,005	85,286		85,286	(11,116)				367,963		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	12/20/2011	12/23/2041		12,500,000	USDL1BBBA3M 2.6642 USD			(65,586)	937,826		937,826	1,068,709				343,260		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	12/27/2011	12/29/2016		10,400,000	USDL1BBBA3M 1.3582 USD			(20,268)	(63,181)		(63,181)	5,630				114,124		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	12/27/2011	12/29/2021		14,400,000	USDL1BBBA3M 2.1772 USD			(57,548)	96,438		96,438	300,079				226,416		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	12/27/2011	12/29/2026		15,400,000	USDL1BBBA3M 2.5432 USD			(75,635)	337,223		337,223	624,170				297,833		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	12/27/2011	12/29/2031		12,100,000	USDL1BBBA3M 2.6662 USD			(63,149)	435,457		435,457	722,634				270,790		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	12/27/2011	12/30/2041		17,800,000	USDL1BBBA3M 2.7612 USD			(97,124)	983,599		983,599	1,541,345				488,960		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd	12/28/2011	12/30/2021		29,200,000	USDL1BBBA3M 2.1552 USD			(114,752)	251,813		251,813	606,638				459,185		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	12/28/2011	12/30/2026		41,000,000	USDL1BBBA3M 2.5092 USD			(197,410)	1,070,181		1,070,181	1,655,964				793,005		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd	12/28/2011	12/30/2031		32,400,000	USDL1BBBA3M 2.6262 USD			(165,479)	1,364,951		1,364,951	1,927,125				725,140		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd	12/28/2011	12/30/2041		53,500,000	USDL1BBBA3M 2.7242 USD			(286,352)	3,350,021		3,350,021	4,609,838				1,469,628		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	12/29/2011	01/03/2014		11,500,000	USDL1BBBA3M 0.7762 USD			(5,302)	(44,870)		(44,870)	(33,094)				76,846		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	12/29/2011	01/03/2014		21,100,000	USDL1BBBA3M 0.7762 USD			(9,727)	(82,327)		(82,327)	(60,721)				140,996		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	12/29/2011	01/03/2017		8,200,000	USDL1BBBA3M 1.3072 USD			(14,424)	(28,959)		(28,959)	3,535				90,112		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	12/29/2011	01/03/2022		13,000,000	2.0808 USD USDL1BBBA3M			47,451	(204,387)		(204,387)	(268,151)				204,546		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	USDL1BBBA3M 1.7512 USD			(42,627)	(141,385)		(141,385)	15,359				63,101		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	USDL1BBBA3M 3.7933 USD			(159,810)	(2,642,792)		(2,642,792)	288,251				273,738		005

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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 USDL1BBBA3M			67,573	227,873		227,873	(20,009)				108,040		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 USDL1BBBA3M			143,075	1,431,763		1,431,763	(26,773)				234,266		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 USDL1BBBA3M			38,884	736,459		736,459	(165,318)				77,668		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 USDL1BBBA3M			59,379	1,291,469		1,291,469	(385,381)				134,096		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 USDL1BBBA3M			57,143	1,539,684		1,539,684	(579,773)				156,841		005
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	USDL1BBBA3M 2.6672 USD			(45,297)	(456,938)		(456,938)	9,701				70,942		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	USDL1BBBA3M 3.7852 USD			(74,273)	(1,221,942)		(1,221,942)	134,538				127,235		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	USDL1BBBA3M 4.2452 USD			(24,447)	(485,572)		(485,572)	101,293				46,997		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	USDL1BBBA3M 4.2452 USD			(62,997)	(1,251,282)		(1,251,282)	261,023				121,108		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	USDL1BBBA3M 4.4062 USD			(61,772)	(1,424,093)		(1,424,093)	390,287				134,168		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	USDL1BBBA3M 4.5112 USD			(66,446)	(1,909,273)		(1,909,273)	658,270				175,509		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	USDL1BBBA3M 1.7312 USD			(33,669)	(116,073)		(116,073)	10,462				51,071		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	USDL1BBBA3M 2.8112 USD			(72,241)	(742,455)		(742,455)	18,448				107,196		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	USDL1BBBA3M 2.8112 USD			(76,287)	(784,032)		(784,032)	19,481				113,199		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	USDL1BBBA3M 3.9072 USD			(117,566)	(1,999,641)		(1,999,641)	210,553				195,331		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	USDL1BBBA3M 4.3532 USD			(121,392)	(2,507,652)		(2,507,652)	495,749				227,925		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	USDL1BBBA3M 4.5042 USD			(121,143)	(2,908,056)		(2,908,056)	755,877				257,826		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	USDL1BBBA3M 4.6022 USD			(121,030)	(3,622,898)		(3,622,898)	1,187,874				313,898		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	USDL1BBBA3M 1.8632 USD			(64,435)	(229,272)		(229,272)	23,229				90,340		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 USDL1BBBA3M			24,789	255,863		255,863	(4,134)				41,280		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	02/25/2010	03/01/2015		4,700,000	2.585 USD USDL1BBBA3M			24,273	250,532		250,532	(4,048)				40,420		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 USDL1BBBA3M			93,764	1,538,132		1,538,132	(173,837)				165,807		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	02/25/2010	03/01/2025		11,100,000	4.1808 USD USDL1BBBA3M			101,609	1,995,427		1,995,427	(431,049)				200,919		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 USDL1BBBA3M			133,581	3,026,034		3,026,034	(863,077)				298,448		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 USDL1BBBA3M			132,286	3,719,272		3,719,272	(1,337,471)				359,243		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	USDL1BBBA3M 1.7053 USD			(34,987)	(134,902)		(134,902)	7,897				58,078		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	USDL1BBBA3M 2.6123 USD			(33,328)	(348,259)		(348,259)	5,749				55,246		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	USDL1BBBA3M 2.6292 USD			(38,812)	(407,178)		(407,178)	7,066				63,967		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	USDL1BBBA3M 2.6292 USD			(56,121)	(588,758)		(588,758)	10,217				92,493		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	USDL1BBBA3M 3.7642 USD			(63,851)	(1,063,037)		(1,063,037)	118,706				112,168		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	USDL1BBBA3M 4.2372 USD			(82,458)	(1,658,251)		(1,658,251)	347,980				161,285		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	USDL1BBBA3M 4.4142 USD			(80,572)	(1,890,421)		(1,890,421)	515,771				177,086		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	USDL1BBBA3M 4.5342 USD			(80,059)	(2,354,058)		(2,354,058)	800,732				213,000		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	USDL1BBBA3M 1.7032 USD			(31,057)	(120,393)		(120,393)	7,134				51,959		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	USDL1BBBA3M 1.6933 USD			(28,760)	(118,725)		(118,725)	5,676				50,716		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	USDL1BBBA3M 2.5993 USD			(48,304)	(518,322)		(518,322)	7,515				82,501		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	USDL1BBBA3M 2.7062 USD			(54,135)	(592,034)		(592,034)	9,612				88,905		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 USDL1BBBA3M			60,937	1,439,638		1,439,638	(397,811)				136,735		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 USDL1BBBA3M			54,846	1,614,240		1,614,240	(559,150)				149,231		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	04/07/2012		4,100,000	USDL1BBBA3M 1.2903 USD			(7,370)	(658)		(658)	7,520				2,859		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 Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	04/05/2010	04/07/2012		2,900,000	USD LIBBBA3M 1.2903 USD			(5,213)	(465)		(465)	5,319				2,022		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			(22,610)	(248,272)		(248,272)	5,370				34,117		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			(48,119)	(528,374)		(528,374)	11,429				72,609		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			(87,782)	(1,555,161)		(1,555,161)	163,499				146,898		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			(59,458)	(1,276,326)		(1,276,326)	248,179				112,664		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			(55,748)	(1,390,735)		(1,390,735)	353,955				119,716		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			(55,013)	(1,708,505)		(1,708,505)	548,188				143,958		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			(32,956)	(141,238)		(141,238)	10,796				49,302		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			(9,810)	(1,488)		(1,488)	9,387				6,430		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			(51,180)	(220,236)		(220,236)	12,388				84,358		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			(30,770)	(333,181)		(333,181)	4,898				50,067		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			(10,311)	(1,960)		(1,960)	9,426				8,603		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			(44,518)	(477,941)		(477,941)	5,573				74,795		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			(27,983)	(121,001)		(121,001)	4,901				49,639		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			36,181	155,499		155,499	(8,077)				60,654		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			103,976	2,415,266		2,415,266	(675,409)				231,144		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			99,024	2,866,358		2,866,358	(1,001,179)				266,784		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			(66,499)	(287,771)		(287,771)	15,995				107,754		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			44,236	475,283		475,283	(5,645)				72,478		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	04/28/2010	04/30/2020		14,800,000	3.7378 USD USD LIBBBA3M			119,097	1,966,030		1,966,030	(232,946)				211,904		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	04/30/2025		16,200,000	4.1478 USD USDL1BBBA3M			146,968	2,861,806		2,861,806	(642,995)				295,092		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 USDL1BBBA3M			140,725	3,150,515		3,150,515	(931,241)				319,087		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 USDL1BBBA3M			140,681	3,905,486		3,905,486	(1,439,927)				386,988		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 USDL1BBBA3M			56,130	242,570		242,570	(9,767)				95,395		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 USDL1BBBA3M			44,508	472,290		472,290	(4,018)				74,411		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 USDL1BBBA3M			61,063	970,279		970,279	(120,509)				111,792		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 USDL1BBBA3M			47,418	867,415		867,415	(211,217)				98,426		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 USDL1BBBA3M			74,814	1,552,689		1,552,689	(504,646)				175,684		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 USDL1BBBA3M			70,077	1,774,473		1,774,473	(732,769)				200,224		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 USDL1BBBA3M			50,657	534,193		534,193	(2,597)				87,776		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 USDL1BBBA3M			88,523	933,489		933,489	(4,538)				153,387		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 USDL1BBBA3M			127,036	1,960,345		1,960,345	(254,595)				239,391		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 USDL1BBBA3M			131,896	2,291,286		2,291,286	(600,687)				282,547		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 USDL1BBBA3M			155,090	3,003,491		3,003,491	(1,071,892)				377,107		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 USDL1BBBA3M			153,670	3,608,292		3,608,292	(1,639,670)				453,864		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 USDL1BBBA3M			25,558	9,785		9,785	(20,146)				23,724		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 USDL1BBBA3M			37,572	161,871		161,871	(5,251)				66,574		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 USDL1BBBA3M			48,571	507,711		507,711	(140)				87,893		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 USDL1BBBA3M			79,970	835,928		835,928	(231)				144,712		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/06/2010	05/10/2020		20,600,000	3.4317 USD USDL1BBBA3M			151,588	2,250,555		2,250,555	(311,025)				295,446		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	05/06/2010	05/10/2025		22,400,000	3.7877 USD			184,769	3,025,657		3,025,657	(862,374)				408,455		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			234,027	4,214,385		4,214,385	(1,655,365)				587,221		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			249,100	5,395,736		5,395,736	(2,708,944)				758,331		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			25,177	10,277		10,277	(19,222)				24,667		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			35,924	154,949		154,949	(3,139)				66,822		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	USD 1.1763			(21,096)	(8,914)		(8,914)	16,162				20,755		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			126,626	1,906,271		1,906,271	(258,539)				243,856		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			81,963	1,377,466		1,377,466	(379,051)				178,718		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			79,044	1,479,522		1,479,522	(553,014)				195,041		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			13,425	5,674		5,674	(10,296)				13,162		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			36,273	157,916		157,916	(3,083)				67,435		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			58,175	608,505		608,505	(40)				105,695		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	USD 3.5792			(64,868)	(1,012,386)		(1,012,386)	129,681				120,514		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	3.9702 USD			(75,689)	(1,357,202)		(1,357,202)	340,022				158,674		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	4.1102 USD			(104,073)	(2,114,837)		(2,114,837)	706,815				246,499		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	4.2242 USD			(84,014)	(2,109,507)		(2,109,507)	879,096				240,340		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	1.6482 USD			(20,843)	(90,743)		(90,743)	2,028				38,278		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	3.5912 USD			(107,853)	(1,688,436)		(1,688,436)	214,930				199,489		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	05/12/2010	05/14/2025		8,600,000	3.9962 USD			(75,436)	(1,367,599)		(1,367,599)	336,721				156,883		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	4.1422 USD			(80,403)	(1,659,962)		(1,659,962)	541,980				188,653		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	UBS AG	05/10/2010	05/12/2015		4,400,000	USD LIBBBA3M 2.5102 USD			(22,219)	(233,842)		(233,842)	634				39,098		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	USD LIBBBA3M 1.1332 USD			(12,618)	(6,397)		(6,397)	9,054				14,241		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	USD LIBBBA3M 1.6122 USD			(36,035)	(159,021)		(159,021)	1,862				68,549		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	USD LIBBBA3M 3.4858 USD			165,732	2,505,380		2,505,380	(338,918)				317,387		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	USD LIBBBA3M 1.1298 USD			117,729	64,020		64,020	(82,890)				135,952		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	USD LIBBBA3M 3.4872 USD			(434,472)	(6,582,792)		(6,582,792)	887,622				833,102		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	USD LIBBBA3M 4.0312 USD			(609,827)	(11,879,271)		(11,879,271)	4,212,426				1,477,629		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	USD LIBBBA3M 4.1502 USD			(634,899)	(15,270,826)		(15,270,826)	6,731,020				1,853,917		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	USD LIBBBA3M 3.4718 USD			102,843	1,550,319		1,550,319	(210,512)				198,254		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	USD LIBBBA3M 3.8708 USD			100,554	1,721,444		1,721,444	(461,945)				217,218		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	USD LIBBBA3M 4.0248 USD			142,242	2,761,254		2,761,254	(983,268)				345,307		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	USD LIBBBA3M 4.1348 USD			98,387	2,344,315		2,344,315	(1,045,454)				288,520		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	USD LIBBBA3M 1.1148 USD			14,039	7,631		7,631	(9,786)				16,771		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	USD LIBBBA3M 1.5858 USD			44,346	196,386		196,386	(1,100)				86,968		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	USD LIBBBA3M 3.4158 USD			39,487	583,442		583,442	(81,678)				77,591		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	USD LIBBBA3M 3.4158 USD			101,642	1,501,823		1,501,823	(210,244)				199,724		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	05/19/2010	05/21/2025		5,800,000	USD LIBBBA3M 3.8078 USD			48,096	797,076		797,076	(223,939)				105,882		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	USD LIBBBA3M 3.8078 USD			93,704	1,552,924		1,552,924	(436,295)				206,287		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	USD LIBBBA3M 3.9598 USD			52,902	988,142		988,142	(370,566)				130,840		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	USD LIBBBA3M 3.9598 USD			113,609	2,122,075		2,122,075	(795,806)				280,985		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	05/19/2010	05/21/2040		4,900,000	4.0598 USD USDL1BBBA3M			43,720	991,918		991,918	(470,590)				130,909		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 USDL1BBBA3M			113,315	2,570,889		2,570,889	(1,219,694)				339,294		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 USDL1BBBA3M			18,812	83,463		83,463	(104)				37,624		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 USDL1BBBA3M			40,523	538,720		538,720	(23,217)				75,352		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 USDL1BBBA3M			68,427	712,417		712,417	11,323				142,090		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 USDL1BBBA3M			98,982	1,030,540		1,030,540	16,380				205,540		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 USDL1BBBA3M			196,354	2,630,398		2,630,398	(432,664)				424,160		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 USDL1BBBA3M			186,104	2,630,338		2,630,338	(927,665)				447,447		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 USDL1BBBA3M			227,909	3,491,310		3,491,310	(1,707,381)				615,779		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 USDL1BBBA3M			229,280	4,158,299		4,158,299	(2,613,976)				748,196		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 USDL1BBBA3M			29,528	17,912		17,912	(20,901)				35,764		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 USDL1BBBA3M			65,474	300,009		300,009	4,626				140,956		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 USDL1BBBA3M			37,762	527,318		527,318	(81,530)				79,094		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 USDL1BBBA3M			56,165	843,594		843,594	(274,401)				131,508		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 USDL1BBBA3M			84,004	1,387,754		1,387,754	(617,024)				221,010		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	USDL1BBBA3M 2.4433 USD			(35,102)	(376,555)		(376,555)	(2,353)				65,463		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	05/28/2010	06/02/2015		12,900,000	USDL1BBBA3M 2.4433 USD			(62,030)	(665,419)		(665,419)	(4,159)				115,681		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	USDL1BBBA3M 3.4023 USD			(164,298)	(2,436,665)		(2,436,665)	346,671				328,266		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	USDL1BBBA3M 3.7853 USD			(162,454)	(2,681,727)		(2,681,727)	768,658				363,739		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	USDL1BBBA3M 3.9483 USD			(202,276)	(3,783,207)		(3,783,207)	1,434,550				506,660		005

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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			(55,410)	(259,407)		(259,407)	3,232				104,130		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			222,698	3,254,903		3,254,903	(473,350)				450,721		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			241,366	3,900,482		3,900,482	(1,151,402)				546,579		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			212,156	3,845,310		3,845,310	(1,519,463)				538,904		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			41,179	29,725		29,725	(28,783)				48,910		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			(508,790)	(7,436,837)		(7,436,837)	1,083,946				1,029,775		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			(588,209)	(10,692,300)		(10,692,300)	4,210,612				1,492,296		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			(486,692)	(10,827,227)		(10,827,227)	5,321,920				1,486,426		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			39,206	421,244		421,244	5,635				77,354		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			32,823	352,670		352,670	4,717				64,761		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			86,103	1,234,476		1,234,476	(186,406)				178,740		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			142,081	2,503,476		2,503,476	(1,031,918)				367,307		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			18,124	14,913		14,913	(12,398)				23,591		005
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 USD LIBBBA3M			35,073	169,162		169,162	.874				70,901		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 USD LIBBBA3M			45,543	604,659		604,659	(26,261)				89,502		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 USD LIBBBA3M			14,097	11,697		11,697	(9,633)				19,762		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 USD LIBBBA3M			29,679	143,511		143,511	1,416				62,179		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 USD LIBBBA3M			32,428	348,318		348,318	4,932				64,789		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	06/08/2010	06/10/2015		10,000,000	2.3328 USD USD LIBBBA3M			45,039	483,775		483,775	6,850				89,985		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 USD LIBBBA3M			88,867	1,264,296		1,264,296	(193,777)				185,978		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	Deutsche Bank AG	06/08/2010	06/10/2025		11,000,000	3.6808 USD USDLIBBBA3M			86,613	1,350,687		1,350,687	(421,978)				201,229		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			98,957	1,716,329		1,716,329	(723,042)				257,779		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	2.3633 USD USDLIBBBA3M			(30,564)	(331,561)		(331,561)	(4,555)				60,419		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	2.3633 USD USDLIBBBA3M			(51,091)	(554,252)		(554,252)	(7,614)				100,999		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	3.3553 USD USDLIBBBA3M			(102,105)	(1,497,612)		(1,497,612)	221,079				209,220		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	3.9023 USD USDLIBBBA3M			(109,320)	(1,998,539)		(1,998,539)	789,025				279,366		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	1.1363 USD USDLIBBBA3M			(11,506)	(10,257)		(10,257)	7,766				17,690		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	1.5813 USD USDLIBBBA3M			(26,589)	(131,791)		(131,791)	(1,795)				56,447		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	1.1442 USD USDLIBBBA3M			(27,931)	(26,252)		(26,252)	18,795				43,242		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	1.1442 USD USDLIBBBA3M			(10,754)	(10,108)		(10,108)	7,237				16,649		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	06/16/2020		10,800,000	3.3932 USD USDLIBBBA3M			(76,854)	(1,147,206)		(1,147,206)	165,434				155,859		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	06/14/2010	06/16/2025		7,700,000	3.7952 USD USDLIBBBA3M			(62,533)	(1,047,327)		(1,047,327)	298,571				140,948		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	06/14/2010	06/16/2013		27,300,000	1.5892 USD USDLIBBBA3M			(71,147)	(355,905)		(355,905)	(5,084)				151,249		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	06/16/2010	06/18/2015		9,300,000	2.3332 USD USDLIBBBA3M			(41,389)	(452,043)		(452,043)	(7,214)				83,972		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	06/16/2010	06/18/2015		12,200,000	2.3332 USD USDLIBBBA3M			(54,296)	(593,002)		(593,002)	(9,463)				110,157		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	3.3362 USD USDLIBBBA3M			(103,674)	(1,516,963)		(1,516,963)	227,054				215,099		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	3.7422 USD USDLIBBBA3M			(107,635)	(1,753,643)		(1,753,643)	521,771				247,167		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	06/16/2010	06/18/2030		20,900,000	3.9042 USD USDLIBBBA3M			(175,100)	(3,219,378)		(3,219,378)	1,268,804				449,235		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	1.1062 USD USDLIBBBA3M			(19,085)	(18,254)		(18,254)	12,834				32,323		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	1.5442 USD USDLIBBBA3M			(40,886)	(206,606)		(206,606)	(4,661)				91,621		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	Credit Suisse First Boston International	06/18/2010	06/22/2020		15,800,000	3.2768 USD USDL1BBBA3M			107,098	1,535,476		1,535,476	(239,399)				228,243		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 USDL1BBBA3M			87,895	1,382,372		1,382,372	(435,032)				206,974		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 USDL1BBBA3M			124,899	2,192,013		2,192,013	(924,287)				328,965		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	06/24/2010	06/28/2015		16,700,000	2.1738 USD USDL1BBBA3M			66,724	727,274		727,274	17,990				151,430		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	06/24/2010	06/28/2015		19,600,000	2.1738 USD USDL1BBBA3M			78,310	853,567		853,567	21,114				177,726		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	06/24/2010	06/28/2020		16,600,000	3.1558 USD USDL1BBBA3M			107,077	1,456,856		1,456,856	(248,292)				240,039		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	06/24/2010	06/28/2025		13,800,000	3.5718 USD USDL1BBBA3M			103,368	1,520,579		1,520,579	(527,628)				252,922		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 USDL1BBBA3M			125,776	2,065,592		2,065,592	(953,929)				342,019		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 USDL1BBBA3M			27,095	31,304		31,304	(16,348)				58,174		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 USDL1BBBA3M			45,680	243,881		243,881	14,460				122,406		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	06/25/2010	06/29/2012		9,700,000	1.0228 USD USDL1BBBA3M			10,771	12,798		12,798	(6,251)				24,250		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	06/25/2010	06/29/2025		7,800,000	3.5958 USD USDL1BBBA3M			58,835	882,686		882,686	(298,763)				142,970		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	06/25/2010	06/29/2030		11,500,000	3.7608 USD USDL1BBBA3M			91,487	1,532,659		1,532,659	(691,098)				247,391		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Services	06/28/2010	06/30/2020		17,500,000	USDL1BBBA3M 3.1422 USD			(111,954)	(1,522,246)		(1,522,246)	260,831				253,137		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd	06/28/2010	06/30/2030		36,900,000	USDL1BBBA3M 3.7362 USD			(290,860)	(4,788,967)		(4,788,967)	2,212,067				793,862		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	06/29/2010	07/01/2012		11,200,000	0.9768 USD USDL1BBBA3M			11,032	13,952		13,952	(5,886)				28,309		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	06/29/2010	07/01/2013		18,200,000	1.3358 USD USDL1BBBA3M			34,261	187,159		187,159	15,648				102,529		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Goldman Sachs International Ltd	06/29/2010	07/01/2015		15,100,000	2.0578 USD USDL1BBBA3M			55,681	601,676		601,676	20,416				137,095		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	06/29/2010	07/01/2015		19,200,000	2.0578 USD USDL1BBBA3M			70,799	765,044		765,044	25,960				174,319		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 USDL1BBBA3M			177,373	2,271,810		2,271,810	(424,593)				418,108		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	Goldman Sachs International Ltd	06/29/2010	07/01/2025		17,800,000	3.4678 USD USDL1BBBA3M			128,382	1,747,320		1,747,320	(674,510)				326,333		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 USDL1BBBA3M			143,960	2,182,393		2,182,393	(1,119,489)				404,491		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Goldman Sachs International Ltd	06/29/2010	07/02/2040		18,700,000	3.7738 USD USDL1BBBA3M			149,179	2,745,810		2,745,810	(1,747,302)				500,611		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 USDL1BBBA3M			26,935	291,131		291,131	9,755				66,306		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	06/30/2010	07/02/2020		6,900,000	3.0317 USD USDL1BBBA3M			42,243	539,111		539,111	(101,412)				99,842		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	06/30/2010	07/02/2025		7,100,000	3.4477 USD USDL1BBBA3M			50,852	680,515		680,515	(268,687)				130,180		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	06/30/2010	07/02/2030		9,100,000	3.6117 USD USDL1BBBA3M			68,907	1,010,865		1,010,865	(540,448)				195,806		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	06/30/2010	07/02/2040		8,700,000	3.7257 USD USDL1BBBA3M			68,358	1,195,776		1,195,776	(808,738)				232,904		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	06/30/2010	07/02/2015		8,600,000	2.0578 USD USDL1BBBA1M			31,712	342,727		342,727	11,511				78,113		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 USDL1BBBA1M			45,356	490,179		490,179	16,463				111,720		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 USDL1BBBA3M			71,655	903,756		903,756	(172,876)				170,744		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 USDL1BBBA3M			37,042	467,196		467,196	(89,368)				88,266		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	06/30/2010	07/02/2013		11,200,000	1.3398 USD USDL1BBBA3M			21,196	115,980		115,980	9,577				63,164		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	06/30/2010	07/02/2017		9,700,000	2.5688 USD USDL1BBBA3M			48,160	605,847		605,847	(27,711)				111,977		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 USDL1BBBA3M			63,145	825,367		825,367	(336,015)				163,184		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	06/30/2010	07/02/2030		7,900,000	3.5858 USD USDL1BBBA3M			59,309	847,467		847,467	(468,148)				169,985		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 USDL1BBBA3M			41,366	706,798		706,798	(491,566)				141,884		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	USDL1BBBA3M 0.9933 USD			(28,360)	(37,116)		(37,116)	16,840				70,854		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International		07/01/2010 07/06/2015		27,700,000	USDL1BBBA3M 2.0713 USD			(103,427)	(1,115,571)		(1,115,571)	(32,911)				252,021		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International		07/01/2010 07/06/2020		58,100,000	3.0087 USD USDL1BBBA3M			353,092	4,430,148		4,430,148	(860,948)				841,253		005

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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 USDL1BBBA3M			594,457	7,616,764		7,616,764	(3,188,806)				1,544,464		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 USDL1BBBA3M			675,815	9,424,807		9,424,807	(5,370,305)				1,947,883		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 USDL1BBBA3M			677,137	11,174,364		11,174,364	(8,095,021)				2,340,207		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 USDL1BBBA3M			83,532	109,932		109,932	(48,645)				214,640		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 USDL1BBBA3M			36,564	48,120		48,120	(21,293)				93,954		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	USDL1BBBA3M 3.5782 USD			(91,513)	(1,294,590)		(1,294,590)	724,779				262,627		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		118,700,000	USDL1BBBA3M 3.5782 USD			(890,376)	(12,595,719)		(12,595,719)	7,051,739				2,555,230		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	USDL1BBBA3M 3.6972 USD			(892,156)	(15,082,904)		(15,082,904)	10,619,244				3,063,154		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG	07/01/2010	07/06/2013		148,200,000	USDL1BBBA3M 1.3532 USD			(287,295)	(1,579,948)		(1,579,948)	(114,368)				839,437		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	07/08/2010	07/13/2015		13,400,000	USDL1BBBA3M 2.0812 USD			(50,758)	(543,772)		(543,772)	(15,294)				122,274		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	07/08/2010	07/13/2020		18,500,000	USDL1BBBA3M 3.0882 USD			(116,650)	(1,523,638)		(1,523,638)	278,407				268,179		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	USDL1BBBA3M 3.5112 USD			(113,389)	(1,587,730)		(1,587,730)	589,292				282,654		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	USDL1BBBA3M 3.6752 USD			(137,580)	(2,131,502)		(2,131,502)	1,060,112				381,138		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	07/08/2010	07/12/2012		7,800,000	USDL1BBBA3M 0.9542 USD			(7,569)	(10,311)		(10,311)	3,672				20,861		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	USDL1BBBA3M 1.3312 USD			(26,207)	(143,135)		(143,135)	(11,664)				78,102		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	10/28/2011	11/01/2013		13,100,000	USDL1BBBA3M 0.6112 USD			(3,235)	(13,589)		(13,589)	(38,928)				83,139		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	10/28/2011	11/03/2014		9,400,000	USDL1BBBA3M 0.7913 USD			(6,551)	(27,296)		(27,296)	(29,352)				76,229		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	10/28/2011	11/01/2016		6,700,000	USDL1BBBA3M 1.4113 USD			(15,054)	(63,100)		(63,100)	2,770				72,282		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	10/28/2011	11/01/2016		24,100,000	USDL1BBBA3M 1.4113 USD			(54,151)	(226,972)		(226,972)	9,962				260,000		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	10/28/2011	11/01/2021		35,900,000	USDL1BBBA3M 2.4612 USD			(174,902)	(721,804)		(721,804)	743,474				559,849		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	10/28/2011	11/02/2026		30,500,000	USD LIBBBA3M 2.8612 USD			(179,093)	(571,582)		(571,582)	1,257,822				586,734		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	10/28/2011	11/03/2031		19,600,000	USD LIBBBA3M 3.0113 USD			(122,439)	(348,589)		(348,589)	1,200,792				436,928		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	10/28/2011	11/01/2041		32,900,000	USD LIBBBA3M 3.1113 USD			(213,748)	(494,850)		(494,850)	2,965,235				901,296		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	01/04/2012	01/06/2014		18,000,000	USD LIBBBA3M 0.7262 USD			(5,816)	(54,631)		(54,631)	(54,631)				120,561		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	01/04/2012	01/06/2014		32,700,000	USD LIBBBA3M 0.7262 USD			(10,566)	(99,247)		(99,247)	(99,247)				219,019		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse First Boston International	01/04/2012	01/06/2015		16,900,000	USD LIBBBA3M 0.8342 USD			(9,770)	(59,797)		(59,797)	(59,797)				141,606		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	01/04/2012	01/06/2017		54,100,000	USD LIBBBA3M 1.2652 USD			(86,330)	(82,237)		(82,237)	(82,237)				595,032		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	01/04/2012	01/06/2027		12,000,000	USD LIBBBA3M 2.4832 USD			(53,659)	358,167		358,167	358,167				232,250		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	01/04/2012	01/06/2032		23,900,000	USD LIBBBA3M 2.6058 USD			113,789	(1,093,814)		(1,093,814)	(1,093,814)				535,162		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	01/04/2012	01/06/2042		21,400,000	USD LIBBBA3M 2.7038 USD			106,838	(1,438,461)		(1,438,461)	(1,438,461)				588,040		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	01/04/2012	01/06/2022		31,600,000	USD LIBBBA3M 2.1082 USD			(113,323)	422,281		422,281	422,281				497,414		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	01/11/2012	01/13/2017		12,200,000	USD LIBBBA3M 1.1752 USD			(15,630)	34,767		34,767	34,767				134,454		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse First Boston International	01/11/2012	01/13/2022		10,200,000	USD LIBBBA3M 2.0792 USD			(33,046)	165,505		165,505	165,505				160,715		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	01/13/2012	01/17/2014		15,900,000	USD LIBBBA3M 0.5712 USD			262	(3,322)		(3,322)	(3,322)				107,399		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	01/13/2012	01/18/2027		8,600,000	USD LIBBBA3M 2.4058 USD			32,290	(343,238)		(343,238)	(343,238)				166,631		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	01/13/2012	01/19/2032		22,300,000	USD LIBBBA3M 2.5428 USD			90,008	(1,244,028)		(1,244,028)	(1,244,028)				499,785		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	01/13/2012	01/17/2042		24,500,000	USD LIBBBA3M 2.6438 USD			103,974	(1,945,234)		(1,945,234)	(1,945,234)				673,564		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	01/13/2012	01/17/2022		15,000,000	USD LIBBBA3M 2.0208 USD			44,449	(324,926)		(324,926)	(324,926)				236,478		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG	01/18/2012	01/20/2022		24,500,000	USD LIBBBA3M 1.9818 USD			68,261	(619,977)		(619,977)	(619,977)				386,409		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Goldman Sachs International Ltd	01/18/2012	01/20/2027		33,700,000	USD LIBBBA3M 2.3688 USD			119,615	(1,504,761)		(1,504,761)	(1,504,761)				653,081		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	Capital Surplus Hedge	N/A	Interest	UBS AG	01/18/2012	01/20/2032		26,800,000	2.5048 USD USDLIBBBA3M			102,312	(1,655,140)		(1,655,140)	(1,655,140)				600,679		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	UBS AG	01/18/2012	01/20/2042		43,400,000	2.6108 USD USDLIBBBA3M			174,758	(3,738,640)		(3,738,640)	(3,738,640)				1,193,336		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	01/19/2012	01/23/2014		20,300,000	0.5902 USD USDLIBBBA3M			(796)	(9,566)		(9,566)	(9,566)				137,744		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Services	01/19/2012	01/23/2015		13,800,000	0.6932 USD USDLIBBBA3M			(3,226)	9,598		9,598	9,598				116,599		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	01/19/2012	01/23/2017		16,600,000	1.1482 USD USDLIBBBA3M			(18,147)	73,632		73,632	73,632				183,468		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	01/19/2012	01/24/2022		20,000,000	2.0672 USD USDLIBBBA3M			(56,582)	354,989		354,989	354,989				315,612		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	01/19/2012	01/25/2027		23,600,000	2.4632 USD USDLIBBBA3M			(84,419)	775,854		775,854	775,854				457,562		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Services	01/19/2012	01/23/2032		15,700,000	2.6072 USD USDLIBBBA3M			(60,431)	719,643		719,643	719,643				351,964		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	01/19/2012	01/23/2042		25,400,000	2.7242 USD USDLIBBBA3M			(103,380)	1,607,069		1,607,069	1,607,069				698,500		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	01/20/2012	01/24/2014		17,500,000	0.5942 USD USDLIBBBA3M			(805)	(9,278)		(9,278)	(9,278)				118,834		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	01/20/2012	01/24/2017		26,400,000	1.2072 USD USDLIBBBA3M			(31,334)	44,984		44,984	44,984				291,863		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	01/20/2012	01/24/2022		20,800,000	2.1642 USD USDLIBBBA3M			(61,734)	187,401		187,401	187,401				328,237		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	01/20/2012	01/25/2027		11,400,000	2.5672 USD USDLIBBBA3M			(42,385)	225,408		225,408	225,408				221,026		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	01/20/2012	01/24/2042		8,800,000	2.8292 USD USDLIBBBA3M			(37,009)	370,606		370,606	370,606				242,011		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	01/25/2012	01/27/2017		23,800,000	1.2102 USD USDLIBBBA3M			(27,287)	39,338		39,338	39,338				263,343		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	01/25/2012	01/27/2027		19,600,000	2.5822 USD USDLIBBBA3M			(70,278)	352,213		352,213	352,213				380,079		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	01/25/2012	01/27/2022		28,300,000	2.1702 USD USDLIBBBA3M			(80,744)	243,838		243,838	243,838				446,778		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	01/25/2012	01/27/2032		9,100,000	2.7332 USD USDLIBBBA3M			(35,072)	239,513		239,513	239,513				204,061		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	01/25/2012	01/27/2042		17,200,000	2.8502 USD USDLIBBBA3M			(69,867)	652,585		652,585	652,585				473,087		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	01/27/2012	01/31/2014		11,300,000	0.5392 USD USDLIBBBA3M			228	6,182		6,182	6,182				77,136		005

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Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	01/27/2012	01/31/2022		17,900,000	2.0128 USD USDLIBBBA3M			44,334	(409,694)		(409,694)	(409,694)				282,749		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	01/27/2012	02/01/2027		17,700,000	2.4558 USD USDLIBBBA3M			57,125	(597,534)		(597,534)	(597,534)				343,393		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JP Morgan Chase & Co	01/27/2012	02/02/2032		22,400,000	2.6278 USD USDLIBBBA3M			78,822	(953,910)		(953,910)	(953,910)				502,511		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	01/27/2012	01/31/2042		26,400,000	2.7648 USD USDLIBBBA3M			99,026	(1,450,609)		(1,450,609)	(1,450,609)				726,267		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	01/30/2012	02/01/2022		9,700,000	1.9588 USD USDLIBBBA3M			22,827	(271,260)		(271,260)	(271,260)				153,243		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	01/30/2012	02/01/2027		8,300,000	2.3918 USD USDLIBBBA3M			25,522	(350,265)		(350,265)	(350,265)				161,026		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	01/30/2012	02/03/2042		9,400,000	2.6898 USD USDLIBBBA3M			33,573	(662,326)		(662,326)	(662,326)				258,631		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JP Morgan Chase & Co	01/31/2012	02/02/2017		30,000,000	0.9928 USD USDLIBBBA3M			22,147	(364,336)		(364,336)	(364,336)				332,509		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	JP Morgan Chase & Co	01/31/2012	02/02/2022		18,000,000	1.9168 USD USDLIBBBA3M			40,546	(572,663)		(572,663)	(572,663)				284,407		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	01/31/2012	02/02/2032		13,200,000	2.5078 USD USDLIBBBA3M			42,519	(813,912)		(813,912)	(813,912)				296,123		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	01/31/2012	02/03/2042		8,400,000	2.6408 USD USDLIBBBA3M			28,889	(675,057)		(675,057)	(675,057)				231,117		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	02/01/2012	02/03/2014		80,400,000	USDLIBBBA3M 0.0502 USD			4,521	102,317		102,317	102,317				550,053		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Royal Bank of Scotland PLC	02/02/2012	02/06/2014		14,000,000	USDLIBBBA3M 0.4832 USD			1,014	22,998		22,998	22,998				95,993		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	02/02/2012	02/06/2014		16,000,000	USDLIBBBA3M 0.4832 USD			1,159	26,283		26,283	26,283				109,707		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Royal Bank of Scotland PLC	02/02/2012	02/06/2015		13,900,000	USDLIBBBA3M 0.5682 USD			(798)	63,025		63,025	63,025				118,241		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	02/02/2012	02/06/2017		11,600,000	USDLIBBBA3M 0.9762 USD			(7,897)	151,095		151,095	151,095				128,716		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	02/03/2012	02/07/2022		18,000,000	USDLIBBBA3M 2.0312 USD			(40,613)	389,493		389,493	389,493				284,605		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	02/03/2012	02/07/2042		18,900,000	USDLIBBBA3M 2.8242 USD			(65,126)	819,094		819,094	819,094				520,108		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	02/03/2012	02/07/2017		13,200,000	USDLIBBBA3M 1.0322 USD			(10,003)	137,386		137,386	137,386				146,511		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	02/03/2012	02/08/2027		13,800,000	USDLIBBBA3M 2.4912 USD			(40,659)	411,450		411,450	411,450				267,903		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	HSBC USA Inc	02/03/2012	02/09/2032		11,400,000	USD LIBBBA3M 2.6762 USD			(36,751)	404,277		404,277	404,277				255,866		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	02/06/2012	02/08/2022		18,000,000	USD LIBBBA3M 2.0412 USD			(40,226)	373,900		373,900	373,900				284,645		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	02/06/2012	02/08/2027		13,800,000	USD LIBBBA3M 2.4952 USD			(40,063)	404,505		404,505	404,505				267,903		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	02/06/2012	02/08/2032		11,400,000	USD LIBBBA3M 2.6782 USD			(36,167)	400,821		400,821	400,821				255,848		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	02/06/2012	02/10/2042		18,900,000	USD LIBBBA3M 2.8212 USD			(63,940)	831,138		831,138	831,138				520,179		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	02/07/2012	02/09/2017		17,200,000	USD LIBBBA3M 1.0942 USD			(14,266)	129,582		129,582	129,582				191,016		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Royal Bank of Scotland PLC	02/07/2012	02/09/2022		10,200,000	USD LIBBBA3M 2.0822 USD			(23,016)	174,468		174,468	174,468				161,321		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	02/09/2012	02/13/2014		9,700,000	USD LIBBBA3M 0.5262 USD			(210)	8,609		8,609	8,609				66,853		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	02/09/2012	02/13/2015		9,600,000	USD LIBBBA3M 0.6462 USD			(1,743)	23,503		23,503	23,503				81,937		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	02/09/2012	02/13/2017		20,000,000	USD LIBBBA3M 1.1142 USD			(16,112)	133,346		133,346	133,346				222,361		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	02/09/2012	02/14/2022		22,100,000	USD LIBBBA3M 2.1102 USD			(47,153)	325,353		325,353	325,353				349,771		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	02/09/2012	02/15/2027		20,600,000	USD LIBBBA3M 2.5582 USD			(56,257)	443,339		443,339	443,339				400,171		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	02/09/2012	02/13/2032		10,900,000	USD LIBBBA3M 2.7322 USD			(32,296)	291,683		291,683	291,683				244,711		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	02/09/2012	02/13/2042		17,500,000	USD LIBBBA3M 2.8732 USD			(55,141)	585,732		585,732	585,732				481,714		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	02/13/2012	02/18/2014		98,500,000	USD LIBBBA3M 0.5442 USD			(5,236)	56,782		56,782	56,782				681,341		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	02/13/2012	02/15/2022		17,800,000	USD LIBBBA3M 2.0728 USD			35,713	(322,981)		(322,981)	(322,981)				281,755		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	02/13/2012	02/15/2027		17,300,000	USD LIBBBA3M 2.5128 USD			44,437	(471,509)		(471,509)	(471,509)				336,066		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	02/13/2012	02/16/2032		23,400,000	USD LIBBBA3M 2.6858 USD			65,278	(796,987)		(796,987)	(796,987)				525,452		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	02/13/2012	02/17/2042		27,800,000	USD LIBBBA3M 2.8208 USD			82,348	(1,225,527)		(1,225,527)	(1,225,527)				765,377		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	02/17/2012	02/23/2032		21,700,000	USD LIBBBA3M 2.7132 USD			(53,529)	647,630		647,630	647,630				487,513		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 Withdrawal Benefit	N/A	Interest	Citibank NA	02/17/2012	02/22/2027		14,200,000	USD LIBBBA3M 2.5482 USD			(32,425)	325,277		325,277	325,277				276,024		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	02/17/2012	02/21/2042		27,300,000	USD LIBBBA3M 2.8452 USD			(71,347)	1,068,972		1,068,972	1,068,972				751,749		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	02/22/2012	02/24/2017		30,600,000	USD LIBBBA3M 1.1792 USD			(21,625)	117,871		117,871	117,871				341,262		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	02/22/2012	02/24/2022		37,500,000	USD LIBBBA3M 2.1192 USD			(62,730)	535,597		535,597	535,597				594,325		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	02/22/2012	02/24/2042		11,400,000	USD LIBBBA3M 2.8472 USD			(27,600)	442,533		442,533	442,533				313,960		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	02/22/2012	02/24/2014		11,900,000	USD LIBBBA3M 0.5912 USD			(1,218)	(3,253)		(3,253)	(3,253)				82,672		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	02/22/2012	02/24/2027		18,500,000	USD LIBBBA3M 2.5522 USD			(39,180)	415,922		415,922	415,922				359,675		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	02/23/2012	02/27/2032		51,400,000	USD LIBBBA3M 2.7232 USD			(108,380)	1,456,395		1,456,395	1,456,395				1,155,071		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	02/23/2012	02/28/2022		46,600,000	USD LIBBBA3M 2.1212 USD			(71,765)	661,543		661,543	661,543				738,957		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	02/23/2012	03/01/2027		64,700,000	USD LIBBBA3M 2.5552 USD			(126,159)	1,430,229		1,430,229	1,430,229				1,258,466		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Morgan Stanley Capital Svcs	02/23/2012	02/27/2042		84,600,000	USD LIBBBA3M 2.8672 USD			(189,890)	2,940,016		2,940,016	2,940,016				2,330,236		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Citibank NA	02/28/2012	03/02/2015		9,600,000	USD LIBBBA3M 0.6822 USD			(1,428)	16,023		16,023	16,023				82,598		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	02/28/2012	03/01/2027		15,400,000	USD 2.4258 USD LIBBBA3M			24,666	(592,391)		(592,391)	(592,391)				299,542		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	02/28/2012	03/01/2017		26,700,000	USD 1.0928 USD LIBBBA3M			13,106	(214,869)		(214,869)	(214,869)				298,183		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	02/28/2012	03/01/2022		36,200,000	USD 2.0008 USD LIBBBA3M			45,161	(908,384)		(908,384)	(908,384)				574,119		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	02/28/2012	03/01/2042		13,900,000	USD 2.7178 USD LIBBBA3M			25,646	(901,959)		(901,959)	(901,959)				382,899		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	02/29/2012	03/03/2014		28,000,000	USD 0.5568 USD LIBBBA3M			1,260	(10,689)		(10,689)	(10,689)				195,499		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	02/29/2012	03/02/2017		20,900,000	USD 1.1158 USD LIBBBA3M			10,352	(145,562)		(145,562)	(145,562)				233,474		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	02/29/2012	03/02/2022		8,600,000	USD 2.0638 USD LIBBBA3M			10,827	(166,758)		(166,758)	(166,758)				136,412		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	03/01/2012	03/06/2017		15,400,000	USD LIBBBA3M 1.1562 USD			(7,319)	78,662		78,662	78,662				172,225		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	Morgan Stanley Capital Svcs	03/01/2012	03/07/2022		21,900,000	USD LIBBBA3M 2.1202 USD			(25,655)	315,757		315,757	315,757				347,613		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Bank of America Corp	03/01/2012	03/05/2032		10,900,000	USD LIBBBA3M 2.7158 USD			17,458	(321,583)		(321,583)	(321,583)				245,065		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	03/05/2012	03/07/2042		18,000,000	USD LIBBBA3M 2.8038 USD			27,714	(854,663)		(854,663)	(854,663)				495,976		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	03/05/2012	03/07/2022		11,000,000	USD LIBBBA3M 2.0628 USD			11,502	(215,854)		(215,854)	(215,854)				174,600		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	03/05/2012	03/08/2027		7,500,000	USD LIBBBA3M 2.5028 USD			10,042	(216,215)		(216,215)	(216,215)				145,975		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	03/05/2012	03/08/2032		15,000,000	USD LIBBBA3M 2.6708 USD			21,765	(548,362)		(548,362)	(548,362)				337,315		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	03/06/2012	03/08/2022		14,800,000	USD LIBBBA3M 2.0338 USD			14,548	(329,971)		(329,971)	(329,971)				234,949		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	03/06/2012	03/08/2027		13,800,000	USD LIBBBA3M 2.4668 USD			17,383	(460,734)		(460,734)	(460,734)				268,593		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	03/06/2012	03/08/2032		13,900,000	USD LIBBBA3M 2.6358 USD			19,010	(584,176)		(584,176)	(584,176)				312,578		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	UBS AG	03/06/2012	03/10/2042		17,200,000	USD LIBBBA3M 2.7688 USD			24,985	(938,657)		(938,657)	(938,657)				473,998		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/07/2012	03/10/2014		15,100,000	USD LIBBBA3M 0.5552 USD			(545)	5,821		5,821	5,821				105,954		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/07/2012	03/09/2027		16,900,000	USD LIBBBA3M 2.4858 USD			20,549	(523,508)		(523,508)	(523,508)				328,960		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/07/2012	03/09/2032		16,300,000	USD LIBBBA3M 2.6538 USD			21,493	(638,977)		(638,977)	(638,977)				366,574		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	03/07/2012	03/09/2017		20,700,000	USD LIBBBA3M 1.0998 USD			7,637	(162,499)		(162,499)	(162,499)				231,690		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/07/2012	03/09/2022		31,100,000	USD LIBBBA3M 2.0488 USD			29,510	(651,287)		(651,287)	(651,287)				493,779		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Morgan Stanley Capital Svcs	03/07/2012	03/10/2014		12,900,000	USD LIBBBA3M 0.5538 USD			455	(5,321)		(5,321)	(5,321)				90,517		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Deutsche Bank AG	03/07/2012	03/09/2015		10,200,000	USD LIBBBA3M 0.6758 USD			1,120	(19,380)		(19,380)	(19,380)				88,048		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/07/2012	03/10/2042		17,000,000	USD LIBBBA3M 2.7878 USD			23,808	(862,026)		(862,026)	(862,026)				468,486		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	03/08/2012	03/13/2017		13,200,000	USD LIBBBA3M 1.1382 USD			(4,457)	80,436		80,436	80,436				147,908		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	03/08/2012	03/14/2022		19,400,000	USD LIBBBA3M 2.0992 USD			(16,390)	320,449		320,449	320,449				308,228		005

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Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	03/08/2012	03/12/2027		14,400,000	USD LIBBBA3M 2.5512 USD			(15,601)	327,491		327,491	327,491				280,374		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	03/08/2012	03/12/2032		7,600,000	USD LIBBBA3M 2.7342 USD			(8,968)	202,539		202,539	202,539				170,953		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	03/08/2012	03/12/2042		13,200,000	USD LIBBBA3M 2.8722 USD			(16,537)	444,109		444,109	444,109				363,799		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	03/09/2012	03/13/2017		20,900,000	USD LIBBBA3M 1.1512 USD			(6,807)	114,108		114,108	114,108				234,188		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	03/09/2012	03/13/2042		24,000,000	USD LIBBBA3M 2.8882 USD			(28,660)	729,640		729,640	729,640				661,483		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	03/09/2012	03/14/2022		27,000,000	USD LIBBBA3M 2.1152 USD			(21,807)	406,245		406,245	406,245				428,978		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	03/09/2012	03/15/2027		21,600,000	USD LIBBBA3M 2.5672 USD			(22,327)	448,599		448,599	448,599				420,677		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	03/09/2012	03/15/2032		16,700,000	USD LIBBBA3M 2.7442 USD			(18,740)	419,352		419,352	419,352				375,724		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	03/14/2012	03/17/2014		24,100,000	USD LIBBBA3M 0.6452 USD			(1,406)	(33,211)		(33,211)	(33,211)				169,939		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Barclays Bank PLC	03/14/2012	03/16/2015		16,000,000	USD LIBBBA3M 0.8162 USD			(2,073)	(34,269)		(34,269)	(34,269)				138,564		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	03/14/2012	03/16/2032		25,900,000	USD LIBBBA3M 2.9062 USD			(25,911)	(7,379)		(7,379)	(7,379)				582,750		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	03/14/2012	03/16/2017		49,400,000	USD LIBBBA3M 1.3132 USD			(16,631)	(115,314)		(115,314)	(115,314)				553,994		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	03/14/2012	03/16/2022		56,100,000	USD LIBBBA3M 2.2792 USD			(41,467)	5,657		5,657	5,657				891,566		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	03/14/2012	03/17/2042		37,900,000	USD LIBBBA3M 3.0412 USD			(40,047)	(21,355)		(21,355)	(21,355)				1,044,783		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	03/14/2012	03/16/2027		39,200,000	USD LIBBBA3M 2.7222 USD			(36,211)	41,817		41,817	41,817				763,520		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	03/15/2012	03/21/2022		15,100,000	USD LIBBBA3M 2.3462 USD			(9,227)	(88,686)		(88,686)	(88,686)				240,141		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Annuity Benefit	N/A	Interest	Credit Suisse Intl	03/15/2012	03/19/2015		9,700,000	0.8228 USD USD LIBBBA3M			1,001	22,297		22,297	22,297				84,121		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	03/15/2012	03/20/2017		11,300,000	USD LIBBBA3M 1.3442 USD			(3,130)	(42,483)		(42,483)	(42,483)				126,863		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	03/15/2012	03/19/2032		13,500,000	2.9678 USD USD LIBBBA3M			11,046	133,796		133,796	133,796				303,812		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	03/19/2012	03/21/2017		19,500,000	USD LIBBBA3M 1.3782 USD			(4,643)	(104,671)		(104,671)	(104,671)				218,983		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 Withdrawal Benefit	N/A	Interest	HSBC USA Inc	03/19/2012	03/21/2022		20,200,000	USD LIBBBA3M 2.3702 USD			(10,376)	(162,648)		(162,648)	(162,648)				321,248		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	03/19/2012	03/22/2027		20,700,000	USD LIBBBA3M 2.8082 USD			(13,151)	(201,515)		(201,515)	(201,515)				403,407		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	03/19/2012	03/21/2042		15,700,000	USD LIBBBA3M 3.1062 USD			(11,274)	(214,950)		(214,950)	(214,950)				432,878		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	03/19/2012	03/22/2027		63,200,000	USD LIBBBA3M 2.8992 USD			(41,750)	(1,346,278)		(1,346,278)	(1,346,278)				1,231,657		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Barclays Bank PLC	03/19/2012	03/21/2042		83,600,000	USD LIBBBA3M 3.1972 USD			(62,147)	(2,683,915)		(2,683,915)	(2,683,915)				2,305,009		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	03/19/2012	03/21/2022		45,200,000	USD LIBBBA3M 2.4602 USD			(24,348)	(735,934)		(735,934)	(735,934)				718,832		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Capital Surplus Hedge	N/A	Interest	Deutsche Bank AG	03/19/2012	03/22/2032		49,500,000	USD LIBBBA3M 3.0702 USD			(35,051)	(1,282,679)		(1,282,679)	(1,282,679)				1,114,208		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	03/20/2012	03/22/2017		16,100,000	USD LIBBBA3M 1.4602 USD			(3,757)	(150,140)		(150,140)	(150,140)				180,851		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	03/20/2012	03/22/2022		22,400,000	USD LIBBBA3M 2.4582 USD			(10,816)	(359,977)		(359,977)	(359,977)				356,284		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	03/20/2012	03/22/2032		17,200,000	USD LIBBBA3M 3.0432 USD			(10,820)	(372,922)		(372,922)	(372,922)				387,159		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	03/20/2012	03/24/2042		18,000,000	USD LIBBBA3M 3.1632 USD			(11,864)	(453,860)		(453,860)	(453,860)				496,362		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	03/20/2012	03/22/2027		17,700,000	USD LIBBBA3M 2.8832 USD			(10,427)	(341,055)		(341,055)	(341,055)				344,942		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/22/2012	03/27/2017		20,600,000	1.3558 USD USD LIBBBA3M			2,253	85,903		85,903	85,903				231,718		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/22/2012	03/28/2022		31,500,000	2.3338 USD USD LIBBBA3M			7,724	142,287		142,287	142,287				501,437		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/22/2012	03/26/2027		19,900,000	2.7678 USD USD LIBBBA3M			6,079	88,629		88,629	88,629				387,958		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/22/2012	03/26/2032		16,200,000	2.9328 USD USD LIBBBA3M			5,320	69,770		69,770	69,770				364,750		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	HSBC USA Inc	03/22/2012	03/26/2042		23,000,000	3.0608 USD USD LIBBBA3M			7,962	103,206		103,206	103,206				634,298		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	03/23/2012	03/27/2017		12,000,000	1.3338 USD USD LIBBBA3M			990	37,301		37,301	37,301				134,981		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	03/23/2012	03/28/2022		17,500,000	2.3108 USD USD LIBBBA3M			3,343	42,387		42,387	42,387				278,576		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	03/23/2012	03/29/2027		13,900,000	2.7398 USD USD LIBBBA3M			3,318	12,567		12,567	12,567				271,060		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	Credit Suisse Intl	03/23/2012	03/29/2032		10,200,000	2.9038 USD USDL1BBBA3M			2,621	(2,310)		(2,310)	(2,310)				229,705		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Credit Suisse Intl	03/23/2012	03/27/2042		13,000,000	3.0268 USD USDL1BBBA3M			3,518	(30,973)		(30,973)	(30,973)				358,533		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Barclays Bank PLC	03/29/2012	04/02/2032		12,000,000	2.8318 USD USDL1BBBA3M				(139,754)		(139,754)	(139,754)				270,315		005
Pay Fixed USD Receive Floating USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	03/29/2012	04/02/2014		8,500,000	0.5732 USD USDL1BBBA3M				1,089		1,089	1,089				60,603		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	03/29/2012	04/04/2022		8,400,000	2.2198 USD USDL1BBBA3M				(52,164)		(52,164)	(52,164)				133,845		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Citibank NA	03/29/2012	04/02/2042		12,900,000	2.9638 USD USDL1BBBA3M				(196,712)		(196,712)	(196,712)				355,872		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Deutsche Bank AG	03/30/2012	04/03/2014		29,300,000	0.5828 USD USDL1BBBA3M				1,631		1,631	1,631				209,044		005
Pay Floating USD Receive Fixed USD Interest Rate Swap	Guaranteed Minimum Withdrawal Benefit	N/A	Interest	Morgan Stanley Capital Svcs	03/30/2012	04/03/2017		23,500,000	1.2778 USD USDL1BBBA3M				4,160		4,160	4,160				264,846		005
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												9,789,750	(54,461,036)	XXX	(54,461,036)	(93,766,328)				747,452,420	XXX	XXX
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			(66,354)	(335,773)		(335,773)	(81,753)					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			(10,617)	(53,367)		(53,367)	(39,569)					3	006
0929999. Subtotal - Swaps - Hedging Other - Credit Default												(76,971)	(389,141)	XXX	(389,141)	(121,322)					XXX	XXX
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Credit Suisse First Boston International	04/06/2011	04/12/2012		18,004,520	GDDUEAFE Index USDL1BBBA1M			(27,327)	537,186		537,186	898,216				16,436		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Deutsche Bank AG	05/11/2011	05/16/2012		44,122,338	GDDUEAFE Index USDL1BBBA1M			52,713	(547,714)		(547,714)	(294,127)				78,860		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	HSBC USA Inc	02/24/2012	05/18/2012		44,584,845	GDDUEAFE Index USDL1BBBA1M			23,640	779,936		779,936	779,936				81,400		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	HSBC USA Inc	02/24/2012	05/18/2012		45,939,533	GDDUEAFE Index USDL1BBBA1M			24,358	803,634		803,634	803,634				83,874		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Deutsche Bank AG	02/01/2012	05/31/2012		49,301,457	GDDUEAFE Index USDL1BBBA1M			43,852	377,358		377,358	377,358				101,471		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Deutsche Bank AG	02/01/2012	05/31/2012		28,295,332	GDDUEAFE Index USDL1BBBA1M			25,168	216,575		216,575	216,575				58,237		003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Merrill Lynch Capital Services	05/31/2011	06/01/2012		27,934,244	LBUSTRUU Index USDL1BBBA1M			21,467	153,058		153,058	454,167				57,963		003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Merrill Lynch Capital Services	05/31/2011	06/01/2012		80,719,728	LBUSTRUU Index USDL1BBBA1M			62,032	442,283		442,283	1,312,376				167,492		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Barclays Bank PLC	06/23/2011	06/28/2012		12,200,266	GDDUEAFE Index USDL1BBBA1M			17,148	93,382		93,382	152,481				30,331		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	06/23/2011	06/28/2012		29,151,672	GDDUEAFE Index USDL1BBBA1M			40,973	223,130		223,130	364,343				72,473		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Royal Bank of Scotland PLC	02/21/2012	07/19/2012		30,598,518	GDDUEAFE Index USDL1BBBA1M			19,696	139,337		139,337	139,337				84,570		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Deutsche Bank AG	02/15/2012	08/10/2012		108,494,787	GDDUEAFE Index USDL1BBBA1M			72,547	(1,346,802)		(1,346,802)	(1,346,802)				328,484		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	UBS AG	02/23/2012	08/20/2012		44,449,376	GDDUEAFE Index USDL1BBBA1M			26,367	777,567		777,567	777,567				139,582		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	UBS AG	02/23/2012	08/20/2012		60,929,669	GDDUEAFE Index USDL1BBBA1M			36,143	1,065,861		1,065,861	1,065,861				191,334		003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	HSBC USA Inc	08/30/2011	09/06/2012		16,082,960	GDDUEAFE Index			20,775	65,014		65,014	(71,254)				53,442		003

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Description	Description of Items Hedged or Used for Income Generation	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (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	HSBC USA Inc	08/30/2011	09/06/2012		33,497,171	USDL1BBBA1M			43,270	135,410		135,410	(148,405)				111,308	003	
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Barclays Bank PLC	02/14/2012	09/10/2012		11,132,172	USDL1BBBA1M			7,981	(109,569)		(109,569)	(109,569)				37,454	003	
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	09/08/2011	09/10/2012		33,401,585	GDDUEAFE Index			44,208	(328,758)		(328,758)	(639,976)				112,378	003	
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	09/14/2011	09/20/2012		51,426,080	GDDUEAFE Index			69,619	234,180		234,180	1,704,080				178,248	003	
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	UBS AG	09/30/2011	10/01/2012		47,249,287	USDL1BBBA1M			(67,956)	(280,718)		(280,718)	118,853				168,897	003	
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	10/05/2011	10/12/2012		61,426,377	USDL1BBBA1M			91,662	(1,913,361)		(1,913,361)	(2,911,540)				226,043	003	
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Death Benefit	N/A	Equity/Index	Citibank NA	10/05/2011	10/12/2012		121,308,779	GDDUEAFE Index			181,080	(3,778,628)		(3,778,628)	(5,749,898)				446,404	003	
Total Return Swap (RU201NTR Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Bank of America Corp	10/18/2011	10/18/2012		24,711,544	USDL1BBBA1M			(33,584)	199,349		199,349	1,172,529				92,324	003	
Total Return Swap (RU201NTR Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp	10/18/2011	10/18/2012		49,423,088	RU201NTR Index			(67,168)	398,697		398,697	2,345,057				184,649	003	
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	10/18/2011	11/01/2012		152,812,388	USDL1BBBA1M			(8,427)	837,295		837,295	2,484,490				590,468	003	
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JPMorgan Chase & Co	10/21/2011	11/05/2012		106,972,396	LBUSTRUU Index			(6,299)	586,127		586,127	1,739,203				417,169	003	
Total Return Swap (SPTR Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	HSBC USA Inc	02/01/2012	10/30/2012		73,309,200	USDL1BBBA1M			34,351	388,950		388,950	388,950				281,947	003	
Total Return Swap (SPTR Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	HSBC USA Inc	10/25/2011	10/30/2012		378,764,200	SPTR Index			258,002	2,009,575		2,009,575	30,380				1,456,725	003	
Total Return Swap (SPTRMDCP Index)	Guaranteed Minimum Death Benefit	N/A	Equity/Index	Citibank NA	02/01/2012	11/01/2012		47,424,685	USDL1BBBA1M			7,991	319,410		319,410	319,410				183,249	003	
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	11/02/2011	11/08/2012		21,659,309	GDDUEAFE Index			33,045	(97,249)		(97,249)	(671,602)				85,043	003	
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Citibank NA	11/02/2011	11/08/2012		61,155,696	GDDUEAFE Index			93,305	(274,584)		(274,584)	(1,896,288)				240,122	003	
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Death Benefit	N/A	Equity/Index	Citibank NA	02/09/2012	11/08/2012		47,140,849	USDL1BBBA1M			42,715	(211,659)		(211,659)	(211,659)				185,094	003	
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Citibank NA	11/18/2011	11/27/2012		82,006,240	GDDUEAFE Index			134,122	99,200		99,200	1,580,112				335,486	003	
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	11/16/2011	12/03/2012		66,099,862	USDL1BBBA1M			2,415	362,177		362,177	1,074,680				273,759	003	
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	11/18/2011	06/01/2012		55,954,881	USDL1BBBA1M			2,031	306,590		306,590	909,739				116,105	003	
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Credit Suisse First Boston International	11/22/2011	11/29/2012		79,036,060	GDDUEAFE Index			129,975	604,950		604,950	987,806				324,674	003	
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Death Benefit	N/A	Equity/Index	Credit Suisse Intl	02/01/2012	11/29/2012		35,775,411	USDL1BBBA1M			41,492	273,828		273,828	273,828				146,963	003	
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Credit Suisse First Boston International	11/22/2011	11/29/2012		83,972,912	GDDUEAFE Index			138,093	642,737		642,737	1,049,508				344,954	003	
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs International Ltd	11/23/2011	11/30/2012		50,981,688	USDL1BBBA1M			(2,899)	279,341		279,341	828,882				209,859	003	
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	11/28/2011	06/01/2012		25,448,397	USDL1BBBA1M			1,052	139,438		139,438	413,751				52,805	003	
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	11/30/2011	12/03/2012		40,785,351	USDL1BBBA1M			735	223,473		223,473	663,106				168,916	003	
Total Return Swap (SPTR Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Goldman Sachs International Ltd	12/08/2011	12/13/2012		35,325,180	LBUSTRUU Index			32,756	(1,134,945)		(1,134,945)	(496,980)				149,235	003	
Total Return Swap (SPTR Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs International Ltd	12/08/2011	12/13/2012		176,625,900	USDL1BBBA1M			163,778	(5,674,725)		(5,674,725)	(2,484,900)				746,173	003	
Total Return Swap (SPTR Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Bank of America Corp	12/09/2011	12/13/2012		35,453,370	SPTR Index			34,197	(1,006,755)		(1,006,755)	(904,860)				149,776	003	
Total Return Swap (SPTR Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp	12/09/2011	12/13/2012		177,266,850	USDL1BBBA1M			170,986	(5,033,775)		(5,033,775)	(4,524,300)				748,881	003	

STATEMENT AS OF MARCH 31, 2012 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 (SPTRMDCP Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs International Ltd	12/13/2011	12/18/2012 .....	.....	57,479,508	USDL1BBBA1M .....	.....	.....	25,272	280,245 .....	.....	280,245	1,795,417 .....	.....	.....	.....	245,179 .....	.....	003
Total Return Swap (SPTRMDCP Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Goldman Sachs International Ltd	12/14/2011	12/19/2012 .....	.....	57,069,978	USDL1BBBA1M .....	.....	.....	24,666	(129,285) .....	.....	(129,285)	2,141,660 .....	.....	.....	.....	243,896 .....	.....	003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	12/14/2011	06/01/2012 .....	.....	30,323,465	LBUSTRUU Index .....	.....	.....	658	166,150 .....	.....	166,150	257,889 .....	.....	.....	.....	62,921 .....	.....	003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	12/19/2011	06/01/2012 .....	.....	50,418,050	LBUSTRUU Index .....	.....	.....	1,834	276,252 .....	.....	276,252	266,930 .....	.....	.....	.....	104,617 .....	.....	003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Royal Bank of Scotland PLC	12/21/2011	12/28/2012 .....	.....	57,148,099	USDL1BBBA1M .....	.....	.....	93,226	69,130 .....	.....	69,130	1,101,141 .....	.....	.....	.....	248,373 .....	.....	003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	12/20/2011	06/01/2012 .....	.....	77,903,901	USDL1BBBA1M .....	.....	.....	2,834	426,854 .....	.....	426,854	670,397 .....	.....	.....	.....	161,649 .....	.....	003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Credit Suisse First Boston International	01/06/2012	01/10/2013 .....	.....	24,822,750	GDDUEAFE Index .....	.....	.....	(45,573)	773,200 .....	.....	773,200	773,200 .....	.....	.....	.....	110,431 .....	.....	003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Death Benefit	N/A	Equity/Index	Credit Suisse First Boston International	01/06/2012	01/10/2013 .....	.....	24,822,750	GDDUEAFE Index .....	.....	.....	(45,573)	773,200 .....	.....	773,200	773,200 .....	.....	.....	.....	110,431 .....	.....	003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	01/10/2012	01/16/2013 .....	.....	22,753,899	GDDUEAFE Index .....	.....	.....	(35,774)	282,456 .....	.....	282,456	282,456 .....	.....	.....	.....	102,287 .....	.....	003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Citibank NA	01/10/2012	01/16/2013 .....	.....	32,866,743	USDL1BBBA1M .....	.....	.....	(51,673)	407,992 .....	.....	407,992	407,992 .....	.....	.....	.....	147,748 .....	.....	003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Annuity Benefit	N/A	Equity/Index	Citibank NA	01/27/2012	05/03/2012 .....	.....	23,718,602	GDDUEAFE Index .....	.....	.....	(37,981)	1,365,429 .....	.....	1,365,429	1,365,429 .....	.....	.....	.....	35,906 .....	.....	003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Citibank NA	01/27/2012	05/03/2012 .....	.....	63,895,009	USDL1BBBA3M .....	.....	.....	(102,316)	3,678,299 .....	.....	3,678,299	3,678,299 .....	.....	.....	.....	96,726 .....	.....	003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Death Benefit	N/A	Equity/Index	Citibank NA	01/27/2012	05/03/2012 .....	.....	31,463,452	GDDUEAFE Index .....	.....	.....	(50,383)	1,811,284 .....	.....	1,811,284	1,811,284 .....	.....	.....	.....	47,630 .....	.....	003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Merrill Lynch Capital Svcs	01/31/2012	05/01/2012 .....	.....	52,113,540	USDL1BBBA1M .....	.....	.....	(514)	285,542 .....	.....	285,542	285,542 .....	.....	.....	.....	76,463 .....	.....	003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Deutsche Bank AG	02/02/2012	05/08/2012 .....	.....	54,996,260	USDL1BBBA3M .....	.....	.....	66,092	(1,318,006) .....	.....	(1,318,006)	(1,318,006) .....	.....	.....	.....	89,340 .....	.....	003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	02/13/2012	04/02/2012 .....	.....	65,000,000	LBUSTRUU Index .....	.....	.....	.....	356,150 .....	.....	356,150	356,150 .....	.....	.....	.....	24,224 .....	.....	003
Total Return Swap (GDDUEAFE Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Barclays Bank PLC	02/22/2012	02/28/2013 .....	.....	40,926,976	GDDUEAFE Index .....	.....	.....	(30,725)	26,544 .....	.....	26,544	26,544 .....	.....	.....	.....	197,107 .....	.....	003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	Bank of America Corp	02/28/2012	09/04/2012 .....	.....	179,380,952	USDL1BBBA1M .....	.....	.....	.....	982,871 .....	.....	982,871	982,871 .....	.....	.....	.....	592,304 .....	.....	003
Total Return Swap (LBUSTRUU Index)	Guaranteed Minimum Withdrawal Benefit	N/A	Equity/Index	JP Morgan Chase & Co	02/29/2012	09/04/2012 .....	.....	28,000,040	LBUSTRUU Index .....	.....	.....	.....	153,419 .....	.....	153,419	153,419 .....	.....	.....	.....	92,454 .....	.....	003
0949999. Subtotal - Swaps - Hedging Other - Total Return												1,846,153	2,643,531	XXX	2,643,531	18,775,868	.....	.....	.....	13,100,743	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other												11,558,933	(52,206,646)	XXX	(52,206,646)	(75,111,782)	.....	.....	.....	760,553,163	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 .....	.....	.....	45,500 .....	.....	.....	100,543 .....	.....	.....	.....	.....	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 .....	.....	.....	35,136 .....	.....	.....	167,463 .....	.....	.....	.....	.....	10,000,000	2	007
0989999. Subtotal - Swaps - Replication - Credit Default												80,636	.....	XXX	268,006	.....	.....	.....	.....	13,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication												80,636	.....	XXX	268,006	.....	.....	.....	.....	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												7,555,490	(54,600,987)	XXX	(65,639,717)	(93,887,791)	.....	.....	.....	748,564,733	XXX	XXX
1169999. Total Swaps - Credit Default												3,665	(389,141)	XXX	(121,135)	(121,322)	.....	.....	.....	13,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange												50,448	(12,741,994)	XXX	(8,708,835)	.....	(5,497,998)	.....	.....	2,257,763	XXX	XXX
1189999. Total Swaps - Total Return												1,846,153	2,643,531	XXX	2,643,531	18,775,868	.....	.....	.....	13,100,743	XXX	XXX
1199999. Total Swaps - Other												.....	.....	XXX	.....	.....	.....	.....	.....	.....	XXX	XXX
1209999. Total Swaps												9,455,757	(65,088,591)	XXX	(71,826,155)	(75,233,245)	(5,497,998)	.....	.....	776,923,239	XXX	XXX
1269999. Subtotal - Forwards												.....	.....	XXX	.....	.....	.....	.....	.....	.....	XXX	XXX
1399999. Subtotal - Hedging Effective												(2,183,812)	(12,881,945)	XXX	(19,887,515)	(121,463)	(5,497,998)	.....	.....	3,370,076	XXX	XXX
1409999. Subtotal - Hedging Other										765,725,238	257,722,416	11,558,933	881,990,019	XXX	881,990,019	(353,833,154)	.....	.....	.....	760,553,163	XXX	XXX
1419999. Subtotal - Replication										.....	.....	80,636	.....	XXX	268,006	.....	.....	.....	.....	13,000,000	XXX	XXX

STATEMENT AS OF MARCH 31, 2012 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 (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)
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										765,725,238	257,722,416	9,455,757	869,108,074	XXX	862,370,510	(353,954,617)	(5,497,998)			776,923,239	XXX	XXX

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

STATEMENT AS OF MARCH 31, 2012 OF THE NATIONWIDE LIFE INSURANCE COMPANY

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				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 Effective-ness at Inception and at Year-end (a)
ESM2	311	15,550	S&P 500 Mini Futures Contract	Variable Annuity Liability	N/A		.06/30/2012	CME		1,384.0000	1,403.0000		296,500	348,284	348,284				
WMF2	774	38,700	EAFE Futures Contract	Variable Annuity Liability	N/A		.06/30/2012	LIFN		1,473.0000	1,542.0000	3,775,572	(39,104)	(25,315)	(25,315)			3,324,000	
RRM2	66	6,600	RUSSELL 2000 MINI INDEX FUTURE	Variable Annuity Liability	N/A		.06/30/2012	NYFE		802.0000	828.0000		105,950	111,445	111,445				
1289999. Subtotal - Long Futures - Hedging Other												3,775,572	363,346	434,414	434,414			3,324,000	XXX
1329999. Subtotal - Long Futures												3,775,572	363,346	434,414	434,414			3,324,000	XXX
FAM2	(4,113)	(411,300)	S & P 400 E-MINI	Variable Annuity Liability	N/A		.06/30/2012	CME		876.0000	992.0000	32,325,910	(10,495,066)	(10,505,978)	(10,505,978)			21,415,000	003
ESM2	(3,673)	(183,650)	S&P 500 Mini Futures Contract	Variable Annuity Liability	N/A		.06/30/2012	CME		1,232.0000	1,403.0000	18,136,376	(5,264,780)	(5,282,225)	(5,282,225)			14,252,000	003
TUM2	(17)	(3,400,000)	US Treasury 2 YR Note Future	Interest Rate	N/A	Interest	.06/30/2012	CBT		110.0000	110.0000	2,816	2,391	2,357	2,357			4,675	003
RRM2	(1,260)	(126,000)	RUSSELL 2000 MINI INDEX FUTURE	Variable Annuity Liability	N/A		.06/30/2012	NYFE		802.0000	828.0000	11,012,759	(3,840,760)	(3,843,721)	(3,843,721)			6,933,600	004
1349999. Subtotal - Short Futures - Hedging Other												61,477,861	(19,598,215)	(19,629,567)	(19,629,567)			42,605,275	XXX
1389999. Subtotal - Short Futures												61,477,861	(19,598,215)	(19,629,567)	(19,629,567)			42,605,275	XXX
1399999. Subtotal - Hedging Effective																			XXX
1409999. Subtotal - Hedging Other												65,253,433	(19,234,869)	(19,195,153)	(19,195,153)			45,929,275	XXX
1419999. Subtotal - Replication																			XXX
1429999. Subtotal - Income Generation																			XXX
1439999. Subtotal - Other																			XXX
1449999 - Totals												65,253,433	(19,234,869)	(19,195,153)	(19,195,153)			45,929,275	XXX

Broker Name		Net Cash Deposits
UBS		65,253,431
Total Net Cash Deposits		65,253,431

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

STATEMENT AS OF MARCH 31, 2012 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								
Bank of America Corp	Y	Y	63,403,000	160,154,665	(98,813,527)		160,422,671	(97,760,311)		49,505,204	47,443,341
Barclays Bank PLC	Y	Y	70,494,000	168,140,195	(92,523,459)	5,122,736	168,140,195	(92,523,459)	5,122,736	63,290,189	63,290,189
BNP Paribas	Y	Y		49,408,728	(63,113,790)		49,408,728	(63,113,790)		16,026,102	2,321,039
Citibank NA	Y	Y	258,400,900	288,976,773	(31,195,713)		288,976,773	(31,195,713)		37,730,535	37,110,695
Citigroup Financial Products Inc	Y	Y		13,236,835	(12,963,972)	272,863	13,236,835	(15,703,451)		2,359,626	2,359,626
Credit Suisse Intl	Y	Y		180,699,793	(181,545,269)		181,067,400	(184,966,725)		87,606,432	86,760,956
Deutsche Bank AG	Y	Y		279,439,928	(381,638,983)		280,018,845	(381,636,713)		133,984,059	31,785,004
Goldman Sachs Group Inc	Y	Y	52,181,000	257,460,929	(13,058,966)	192,220,963	257,460,929	(13,081,121)	192,198,808	8,252,842	8,252,842
Goldman Sachs International Ltd	Y	Y		80,663,805	(71,082,819)	9,580,986	80,663,805	(71,082,819)	9,580,986	36,534,290	36,534,290
HSBC USA Inc	Y	Y		41,945,251	(57,309,864)		41,945,251	(57,309,864)		73,600,394	58,235,780
JPMorgan Chase & Co	Y	Y	100,758,000	139,395,706	(38,900,865)		139,395,706	(40,706,369)		23,988,984	23,725,825
Merrill Lynch Capital Services	Y	Y	162,054,500	202,337,681	(50,107,048)		202,337,681	(51,589,077)		23,605,551	13,781,684
Merrill Intl	Y	Y	5,937,000	5,932,395			5,932,395				
Morgan Intl	Y	Y	88,677,000	164,153,997		75,476,997	164,153,997		75,476,997		
Morgan Stanley Capital Services	Y	Y		377,951,074	(443,031,139)		377,951,074	(443,031,139)		166,300,653	101,220,588
Royal Bank of Scotland PLC	Y	Y		5,399,769	(10,663,353)		5,703,398	(9,576,958)		9,121,343	3,857,760
Societe Generale	Y	Y		44,446,289	(47,127,099)		44,446,289	(47,127,099)		16,319,967	13,639,157
UBS AG	Y	Y		123,364,436	(120,924,307)	2,440,129	123,364,436	(121,851,287)	1,513,149	28,697,070	28,697,070
0299999. Total NAIC 1 Designation			801,905,400	2,583,108,248	(1,714,000,174)	285,114,673	2,584,626,406	(1,722,255,896)	283,892,675	776,923,239	559,015,846
0899999 - Totals			801,905,400	2,583,108,248	(1,714,000,174)	285,114,673	2,584,626,406	(1,722,255,896)	283,892,675	776,923,239	559,015,846

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date						
1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
04012M-AP-4	RMBS Argent Securities Inc Ser 2006-M1 CI A2B		6FE	469,300	1,059,655	09/25/2035
14453F-AB-5	RMBS Carrington Mtg Loan Tr Ser 2006-NC2 CI A		2FM	536,195	680,192	05/25/2012
362334-BQ-6	RMBS GSAA Home Equity Tr Ser 2006-3 CI A1 RMB		5FM	9,425	20,909	10/25/2022
36829J-AA-9	RMBS GE Capital Commercial Mortgage Ser 2006-		6FE	123,334	123,334	07/25/2036
65536Q-AB-4	RMBS Nomura Home Equity Loan Inc Ser 2006-HE3		1FM	265,827	270,622	07/25/2012
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				1,404,081	2,154,712	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				1,404,081	2,154,712	XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities				1,404,081	2,154,712	XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds				1,404,081	2,154,712	XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
	Overnight Repos			81,748,376	81,748,376	04/02/2012
8999999. Total - Short-Term Invested Assets (Schedule DA type)				81,748,376	81,748,376	XXX
9999999 - Totals				83,152,457	83,903,088	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value \$ (2,220,450) Book/Adjusted Carrying Value \$ (1,707,634)
2. Average balance for the year to date Fair Value \$ 82,313,249 Book/Adjusted Carrying Value \$ 83,088,454
3. Reinvested securities lending collateral assets book/adjusted carrying valure included in this schedule by NAIC designation:
NAIC 1 \$ 270,622 NAIC 2 \$ 680,192 NAIC 3 \$ NAIC 4 \$ NAIC 5 \$ 20,909 NAIC 6 \$ 1,182,989

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date						
1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation/ Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
9999999 - Totals						XXX

General Interrogatories:

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 \$	83,152,457	Book/Adjusted Carrying Value \$	83,903,088

SCHEDULE E - PART 1 - CASH

[illegible]

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

N O N E